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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2023

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			12.45750	74.89894	12.57505	74.36967			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.59208	72.76862	12.71459	72.22778			0.00	0	
ES33 On 01/02/2024 Bond Future			12.72627	74.43743	12.85409	73.88429			0.00	0	
ES33 On 02/05/2024 Bond Future			12.86518	72.34139	12.99863	71.77545			0.00	0	
ES33 On 01/08/2024 Bond Future			13.00906	74.00227	13.14848	73.42320			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			12.96667	71.24027	13.08411	70.63949			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.09757	68.56351	13.21972	67.94956			0.00	0	
ES42 On 01/02/2024 Bond Future			13.22191	70.13613	13.34885	69.50819			0.00	0	
ES42 On 02/05/2024 Bond Future			13.35511	67.47896	13.48729	66.83650			0.00	0	
ES42 On 01/08/2024 Bond Future			13.49019	69.02706	13.62772	68.36975			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			169.29291	169.29291	169.49323	169.49323			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			173.06351	173.06351	173.26890	173.26890			63,514,308.17	367	5,20
I2025	On	01/02/2024	Bond Future			175.24012	175.24012	175.44984	175.44984			0.00	0	
I2025	On	02/05/2024	Bond Future			179.25338	179.25338	179.46760	179.46760			0.00	0	
I2025	On	01/08/2024	Bond Future			181.53742	181.53742	181.75492	181.75492			0.00	0	
Total I2025 Future												63,514,308.17	367	6,58
Total For I2025												63,514,308.17	367	6,58
I2029	On	03/08/2023	Bond Future			122.73828	122.73828	122.86662	122.86662			0.00	0	1,88
I2029	On	02/11/2023	Bond Future			124.14055	124.14055	124.27207	124.27207			0.00	0	1,18
I2029	On	01/02/2024	Bond Future			126.98728	126.98728	127.12195	127.12195			0.00	0	
I2029	On	02/05/2024	Bond Future			128.52992	128.52992	128.66683	128.66683			0.00	0	
I2029	On	01/08/2024	Bond Future			131.48382	131.48382	131.62362	131.62362			0.00	0	
Total I2029 Future												0.00	0	3,08
Total For I2029												0.00	0	3,08
I2033	On	03/08/2023	Bond Future			116.95807	116.95807	116.95652	116.95652			0.00	0	7,11
I2033	On	02/11/2023	Bond Future			118.13848	118.13848	118.13726	118.13726			97,818,661.44	828	1,61
I2033	On	01/02/2024	Bond Future			120.84748	120.84748	120.84640	120.84640			0.00	0	
I2033	On	02/05/2024	Bond Future			122.15408	122.15408	122.15217	122.15217			0.00	0	
I2033	On	01/08/2024	Bond Future			124.96150	124.96150	124.95936	124.95936			0.00	0	
Total I2033 Future												97,818,661.44	828	8,80
Total For I2033												97,818,661.44	828	8,80
I2038	On	03/08/2023	Bond Future			126.15335	126.15335	126.00265	126.00265			0.00	0	1,71
I2038	On	02/11/2023	Bond Future			128.96306	128.96306	128.80960	128.80960			0.00	0	3,58
I2038	On	01/02/2024	Bond Future			129.90452	129.90452	129.74696	129.74696			0.00	0	
I2038	On	02/05/2024	Bond Future			132.87937	132.87937	132.71785	132.71785			0.00	0	
I2038	On	01/08/2024	Bond Future			133.86763	133.86763	133.70076	133.70076			0.00	0	
Total I2038 Future												0.00	0	5,33
Total For I2038												0.00	0	5,33
I2046	On	03/08/2023	Bond Future			110.96034	110.96034	110.95829	110.95829			829,983,343.20	7,480	10,13
I2046	On	02/11/2023	Bond Future			111.33960	111.33960	111.33777	111.33777			307,297,296.00	2,760	16,06
I2046	On	01/02/2024	Bond Future			113.89273	113.89273	113.89096	113.89096			0.00	0	
I2046	On	02/05/2024	Bond Future			114.35516	114.35516	114.35207	114.35207			0.00	0	
I2046	On	01/08/2024	Bond Future			116.98260	116.98260	116.97941	116.97941			0.00	0	
Total I2046 Future												1,137,280,639.20	10,240	26,15
Total For I2046												1,137,280,639.20	10,240	26,15
I2050	On	03/08/2023	Bond Future			110.74584	110.74584	110.55297	110.55297			0.00	0	9,58
I2050	On	02/11/2023	Bond Future			113.21232	113.21232	113.01560	113.01560			0.00	0	12,94
I2050	On	01/02/2024	Bond Future			113.56336	113.56336	113.36162	113.36162			0.00	0	
I2050	On	02/05/2024	Bond Future			116.16400	116.16400	115.95741	115.95741			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
I2050	On	01/08/2024	Bond Future			116.53120	116.53120	116.31815	116.31815			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			8.98480	105.67662	9.14795	105.19974		4.58	20,712,617.52	196	28,07
R186	On	02/11/2023	Bond Future			8.98738	108.00422	9.16574	107.51715		4.43	1,606,886,785.16	14,878	110,13
R186	On	01/02/2024	Bond Future			8.96272	105.14411	9.15898	104.64610		4.28	0.00	0	
R186	On	02/05/2024	Bond Future			8.93452	107.52754	9.15221	107.01811		3.84	0.00	0	
R186	On	01/08/2024	Bond Future			8.89674	104.66299	9.14041	104.14175		3.59	0.00	0	
Total R186 Future												1,627,599,402.68	15,074	138,20
R186	On	03/08/2023	Bond Future	9.73	Call			1,722.01000	1.72201	2,170,240	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			42.82000	0.04282	14,170	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,748.77000	1.74877	2,198,120	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			41.03000	0.04103	13,500	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,775.59000	1.77559	2,226,010	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			39.31000	0.03931	12,850	5.32	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,005.97000	1.00597	1,262,190	4.40	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			1,048.84000	1.04884	817,990	4.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,356.96000	1.35696	1,658,570	4.47	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			775.64000	0.77564	590,180	4.47	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,373.46000	1.37346	1,676,960	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			765.11000	0.76511	581,540	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,390.07000	1.39007	1,695,440	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			754.70000	0.75470	573,000	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,515.34000	3.51534	3,950,290	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			169.98000	0.16998	117,860	4.96	0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.50	Put			967.74000	0.96774	782,200	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,842.60000	1.84260	2,156,370	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			959.39000	0.95939	775,150	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,859.03000	1.85903	2,174,130	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			950.80000	0.95080	767,890	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,825.92000	1.82592	2,138,390	4.41	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			390.70000	0.39070	508,930	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			3,099.64000	3.09964	2,708,440	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,309.27000	2.30927	2,645,810	4.10	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			972.52000	0.97252	799,630	4.10	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			381.25000	0.38125	497,300	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			3,138.43000	3.13843	2,745,050	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,476.79000	3.47679	3,870,390	4.46	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			617.44000	0.61744	501,610	4.46	0.00	0	2,0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	8.00	Call		386.09000	0.38609	503,250	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		3,119.15000	3.11915	2,726,880	3.45	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,962.85000	1.96285	1,663,220	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,006.32000	1.00632	1,229,180	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,950.89000	1.95089	1,652,510	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		986.73000	0.98673	1,207,060	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,974.46000	1.97446	1,673,550	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		996.70000	0.99670	1,218,310	3.35	0.00	0	
Total R186 Option											0.00	0	7,45
Total For R186											1,627,599,402.68	15,074	145,65
R197	On	03/08/2023	Bond Future			334.73039	334.73039	334.73154	334.73154		0.00	0	
R197	On	02/11/2023	Bond Future			342.18572	342.18572	342.18790	342.18790		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			249.50111	249.50111	249.28683	249.28683		0.00	0	5,32
R202	On	02/11/2023	Bond Future			255.05818	255.05818	254.83981	254.83981		0.00	0	4,72
R202	On	01/02/2024	Bond Future			255.94347	255.94347	255.71922	255.71922		0.00	0	
R202	On	02/05/2024	Bond Future			261.80460	261.80460	261.57493	261.57493		0.00	0	
R202	On	01/08/2024	Bond Future			262.72948	262.72948	262.49099	262.49099		0.00	0	
Total R202 Future											0.00	0	10,06
Total For R202											0.00	0	10,06
R2030	On	03/08/2023	Bond Future			10.32605	89.37689	10.44875	88.84905	8.97	115,117,434.32	1,288	54,42
R2030	On	02/11/2023	Bond Future			10.39376	91.34547	10.52276	90.80642	9.21	56,816,882.34	622	73,87
R2030	On	01/02/2024	Bond Future			10.45405	89.41255	10.59007	88.86143	9.15	0.00	0	
R2030	On	02/05/2024	Bond Future			10.52508	91.43925	10.66878	90.87544	8.53	0.00	0	
R2030	On	01/08/2024	Bond Future			10.60167	89.51407	10.75394	88.93719	8.24	0.00	0	
Total R2030 Future											171,934,316.66	1,910	128,26
R2030	On	03/08/2023	Bond Future	10.40	Call		563.70000	0.56370	816,960	8.66	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put		772.94000	0.77294	498,360	8.66	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,224.16000	1.22416	1,597,070	9.40	0.00	0	32
R2030	On	03/08/2023	Bond Future	10.65	Put		366.88000	0.36688	211,950	9.40	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		3,749.92000	3.74992	4,259,860	11.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		29.24000	0.02924	12,560	11.19	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		8,607.83000	8.60783	9,135,560	13.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		0.15000	0.00015	0,040	13.51	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	11.34	Put		31.57000	0.03157	13,670	11.14	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		9,727.58000	9.72758	10,255,400	13.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		0.02000	0.00002	0,000	13.51	0.00	0	32

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 03/08/2023 Bond Future	11.35	Call			3,789.33000	3.78933	4,299,890	11.17		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			30.39000	0.03039	13,110	11.17		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			3,828.75000	3.82875	4,339,910	11.19		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			451.92000	0.45192	557,350	8.95		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			4,531.64000	4.53164	4,098,020	8.95		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			761.29000	0.76129	917,930	8.97		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.89	Put			3,445.10000	3.44510	3,062,690	8.97		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			996.13000	0.99613	1,185,940	9.00		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			2,906.26000	2.90626	2,557,020	9.00		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,544.11000	1.54411	1,797,070	9.15		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.39	Put			2,098.94000	2.09894	1,812,850	9.15		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			2,036.49000	2.03649	2,334,460	9.30		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Put			1,632.84000	1.63284	1,391,760	9.30		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,475.27000	2.47527	2,806,550	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,330.50000	1.33050	1,122,730	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			2,501.10000	2.50110	2,834,160	9.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,315.39000	1.31539	1,109,400	9.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,526.87000	2.52687	2,861,700	9.45		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,300.24000	1.30024	1,096,020	9.45		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,355.66000	3.35566	3,739,380	9.71		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			912.51000	0.91251	757,180	9.71		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			4,302.19000	4.30219	4,727,170	10.01		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			624.23000	0.62423	510,160	10.01		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			4,752.16000	4.75216	5,192,710	10.14		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			523.84000	0.52384	425,340	10.14		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			7,127.36000	7.12736	7,621,290	10.84		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			213.61000	0.21361	168,490	10.84		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			4,072.71000	4.07271	3,704,400	8.86		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Put			3,762.01000	3.76201	3,409,530	8.88		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,446.17000	1.44617	1,655,200	8.91		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,576.60000	3.57660	3,234,510	8.91		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			820.48000	0.82048	960,080	8.80		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			5,059.61000	5.05961	4,648,090	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,190.09000	1.19009	1,372,900	8.86		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,815.18000	2.81518	2,521,310	9.08		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,376.86000	3.37686	3,720,470	9.54		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,741.48000	1.74148	1,533,970	9.54		0.00	0	70
R2030 On 01/02/2024 Bond Future	9.93	Call			1,243.14000	1.24314	1,431,670	8.87		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			3,957.94000	3.95794	3,595,350	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Call			1,339.98000	1.33998	1,538,620	8.88		0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030 On 01/02/2024 Bond Future	11.35	Put			1,312.03000	1.31203	1,146,280	9.86	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,341.86000	4.34186	4,728,340	9.86	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,301.32000	1.30132	1,136,680	9.86	0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,589.93000	1.58993	1,812,440	8.95	0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			3,347.15000	3.34715	3,018,540	8.95	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,003.07000	2.00307	2,260,320	9.08	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.75	Put			944.29000	0.94429	818,100	10.23	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			5,777.10000	5.77710	6,210,580	10.32	0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			869.37000	0.86937	751,730	10.32	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			4,202.75000	4.20275	4,583,680	9.82	0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,355.66000	1.35566	1,185,470	9.82	0.00	0	1,30
R2030 On 01/02/2024 Bond Future	11.35	Call			4,313.93000	4.31393	4,699,300	9.86	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			862.32000	0.86232	745,500	10.33	0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			6,547.22000	6.54722	6,999,910	10.55	0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			706.54000	0.70654	608,110	10.55	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			4,369.87000	4.36987	4,757,430	9.87	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,290.70000	1.29070	1,127,140	9.87	0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Call			5,475.15000	5.47515	5,900,080	10.23	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Call			5,807.62000	5.80762	6,241,920	10.33	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,329.63000	1.32963	1,514,730	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			4,725.34000	4.72534	4,346,630	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,342.62000	1.34262	1,528,970	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			4,697.39000	4.69739	4,319,930	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,133.00000	1.13300	1,298,440	8.14	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			5,186.79000	5.18679	4,788,420	8.14	0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			2,692.14000	2.69214	2,980,770	8.62	0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			2,883.03000	2.88303	2,607,850	8.62	0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,125.93000	3.12593	3,439,260	8.76	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,537.38000	2.53738	2,286,900	8.76	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,316.73000	1.31673	1,500,580	8.18	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			4,753.40000	4.75340	4,373,440	8.18	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			6,026.61000	6.02661	6,451,230	9.68	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,227.26000	1.22726	1,088,070	9.68	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			7,305.66000	7.30566	7,760,890	10.05	0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			921.07000	0.92107	812,490	10.05	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Call			1,828.66000	1.82866	2,057,550	8.32	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,845.07000	3.84507	3,510,150	8.32	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Call			9,541.88000	9.54188	10,042,710	10.15	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			472.43000	0.47243	409,450	10.15	0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Call			3,833.68000	3.83368	4,181,590	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 Interest
R2030	On	02/05/2024	Bond Future	11.12	Put			2,091.87000	2.09187	1,875,970	9.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			3,691.09000	3.69109	3,372,660	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,283.89000	2.28389	2,543,560	8.01	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			3,670.46000	3.67046	3,353,250	8.01	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,248.26000	2.24826	2,505,500	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			3,711.80000	3.71180	3,392,160	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,266.04000	2.26604	2,524,490	8.00	0.00	0	
Total R2030 Option												0.00	0	22,30
Total For R2030												171,934,316.66	1,910	150,56
R2032	On	03/08/2023	Bond Future			10.95870	88.01782	11.10104	87.31765		10.51	443,521,794.98	5,039	76,88
R2032	On	02/11/2023	Bond Future			11.04509	85.79359	11.19374	85.07831		11.65	597,123,386.40	6,960	184,33
R2032	On	01/02/2024	Bond Future			11.12445	87.74099	11.27982	87.00951		11.31	0.00	0	
R2032	On	02/05/2024	Bond Future			11.21009	85.56693	11.37271	84.81876		10.96	0.00	0	
R2032	On	01/08/2024	Bond Future			11.29966	87.51311	11.47000	86.74777		9.75	0.00	0	
Total R2032 Future												1,040,645,181.38	11,999	261,22
R2032	On	03/08/2023	Bond Future	9.60	Call			0.00000	0.00000	0,000	7.00	0.00	59	1,4
R2032	On	03/08/2023	Bond Future	9.60	Put			7,782.29000	7.78229	7,082,120	7.00	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1.26000	0.00126	4,570	7.59	269.63	59	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			4,042.65000	4.04265	3,345,790	7.59	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			1,976.81000	1.97681	2,536,220	11.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			249.30000	0.24930	126,430	12.15	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			2,371.09000	2.37109	2,964,580	12.29	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			211.70000	0.21170	105,020	12.29	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			3,205.69000	3.20569	3,847,150	12.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			107.80000	0.10780	49,090	12.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			104.17000	0.10417	47,250	12.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,291.60000	3.29160	3,936,580	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			100.64000	0.10064	45,450	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,856.49000	3.85649	4,520,090	13.28	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			63.99000	0.06399	27,420	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			2,171.83000	2.17183	2,749,130	12.15	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			292.04000	0.29204	151,280	11.99	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			4,296.17000	4.29617	4,969,920	13.56	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			44.96000	0.04496	18,540	13.56	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			4,472.46000	4.47246	5,149,590	13.66	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			38.74000	0.03874	15,700	13.66	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call			3,248.61000	3.24861	3,891,860	12.88	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			956.68000	0.95668	1,179,000	11.26	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			3,911.73000	3.91173	3,418,770	11.26	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 02/11/2023 Bond Future	10.71	Call			1,151.37000	1.15137	1,403,470	11.36		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.71	Put			3,508.42000	3.50842	3,045,240	11.36		0.00	0	
R2032 On 02/11/2023 Bond Future	11.09	Call			1,936.17000	1.93617	2,285,450	11.76		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			2,434.51000	2.43451	2,068,510	11.76		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			2,259.51000	2.25951	2,641,130	11.91		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,133.97000	2.13397	1,800,310	11.91		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			2,285.30000	2.28530	2,669,380	11.92		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,112.02000	2.11202	1,780,820	11.92		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,311.43000	2.31143	2,697,940	11.93		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,090.44000	2.09044	1,761,670	11.93		0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Call			2,417.18000	2.41718	2,813,380	11.98		0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			2,005.72000	2.00572	1,686,640	11.98		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.78	Call			3,916.80000	3.91680	4,420,760	12.59		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			1,171.58000	1.17158	960,260	12.59		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.90	Call			4,317.11000	4.31711	4,842,730	12.74		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			1,024.54000	1.02454	834,880	12.74		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			5,584.28000	5.58428	6,164,870	13.20		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			678.45000	0.67845	543,760	13.20		0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			4,782.60000	4.78260	4,303,190	10.81		0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,762.88000	1.76288	2,047,540	10.90		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.76	Put			4,242.95000	4.24295	3,796,130	10.90		0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Put			3,344.53000	3.34453	2,962,190	11.16		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Call			4,196.76000	4.19676	4,663,790	11.82		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			2,032.71000	2.03271	1,768,260	11.82		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.01	Call			752.83000	0.75283	906,770	10.73		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			6,981.08000	6.98108	6,403,540	10.73		0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			1,470.86000	1.47086	1,722,930	10.81		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Put			1,897.11000	1.89711	1,646,740	11.92		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,497.44000	4.49744	4,980,080	11.93		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,882.55000	1.88255	1,633,710	11.93		0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			1,800.66000	1.80066	2,089,230	10.91		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			4,183.57000	4.18357	3,740,660	10.91		0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Call			2,449.74000	2.44974	2,798,880	11.16		0.00	0	50
R2032 On 01/02/2024 Bond Future	12.62	Put			1,032.60000	1.03260	881,440	12.79		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	12.73	Call			7,392.19000	7.39219	7,983,370	12.91		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			946.86000	0.94686	806,560	12.91		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			4,436.76000	4.43676	4,916,330	11.91		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,911.78000	1.91178	1,659,870	11.91		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,467.06000	4.46706	4,948,170	11.92		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			6,602.17000	6.60217	7,169,820	12.66		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	Op Intert
R2032 On 01/02/2024 Bond Future	12.50	Put			1,134.71000	1.13471	970,880	12.66		0.00	0	20
R2032 On 01/02/2024 Bond Future	12.62	Call			7,012.27000	7.01227	7,592,590	12.79		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,637.58000	1.63758	1,892,690	10.46		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			5,561.38000	5.56138	5,068,320	10.46		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,653.43000	1.65343	1,910,220	10.47		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,528.71000	5.52871	5,037,330	10.47		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,717.26000	1.71726	1,980,740	10.49		0.00	0	50
R2032 On 02/05/2024 Bond Future	10.59	Put			5,398.84000	5.39884	4,914,150	10.49		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			1,816.13000	1.81613	2,089,710	10.51		0.00	0	1,500
R2032 On 02/05/2024 Bond Future	10.65	Put			5,208.19000	5.20819	4,733,600	10.51		0.00	0	1,000
R2032 On 02/05/2024 Bond Future	10.36	Call			1,370.51000	1.37051	1,596,100	10.38		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Put			6,173.46000	6.17346	5,650,880	10.38		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			2,676.87000	2.67687	3,026,030	10.83		0.00	0	50
R2032 On 02/05/2024 Bond Future	11.09	Put			3,983.10000	3.98310	3,584,090	10.83		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,282.44000	3.28244	3,675,030	11.05		0.00	0	1,500
R2032 On 02/05/2024 Bond Future	11.35	Put			3,386.41000	3.38641	3,030,830	11.05		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,669.11000	1.66911	1,927,560	10.47		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,495.92000	5.49592	5,006,200	10.47		0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Call			8,812.04000	8.81204	9,424,230	12.90		0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			1,049.13000	1.04913	913,150	12.90		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			9,365.41000	9.36541	9,991,390	12.97		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			921.56000	0.92156	799,370	12.97		0.00	0	1,500
R2032 On 02/05/2024 Bond Future	10.86	Call			2,198.18000	2.19818	2,507,770	10.64		0.00	0	1,000
R2032 On 02/05/2024 Bond Future	10.86	Put			4,586.60000	4.58660	4,148,020	10.64		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			7,879.13000	7.87913	8,468,210	12.61		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,255.51000	1.25551	1,096,420	12.61		0.00	0	1,000
R2032 On 01/08/2024 Bond Future	11.13	Put			4,201.48000	4.20148	3,787,680	9.47		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			2,686.06000	2.68606	3,039,270	9.48		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			4,176.97000	4.17697	3,764,840	9.48		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			2,707.00000	2.70700	3,061,860	9.49		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			4,152.23000	4.15223	3,741,750	9.49		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			2,664.86000	2.66486	3,016,400	9.47		0.00	0	
Total R2032 Option										269.63	118	79,750
Total For R2032										1,040,645,451.01	12,117	341,010
R2035 On 03/08/2023 Bond Future			11.64111	86.52976	11.75826	85.89107		12.65		17,305,952.00	200	30,600
R2035 On 02/11/2023 Bond Future			11.74419	83.92527	11.86603	83.27279		13.59		425,920,745.25	5,075	146,800
R2035 On 01/02/2024 Bond Future			11.84540	85.83014	11.97229	85.16295		13.08		0.00	0	
R2035 On 02/05/2024 Bond Future			11.94349	83.26167	12.07557	82.57924		13.26		0.00	0	
R2035 On 01/08/2024 Bond Future			12.04409	85.15571	12.18171	84.45754		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 Intert
Total R2035 Future										443,226,697.25	5,275	177,46
R2035 On 03/08/2023 Bond Future	11.75	Call			913.45000	0.91345	1,238,680	12.65		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			958.26000	0.95826	644,800	12.65		0.00	0	4,8
R2035 On 03/08/2023 Bond Future	11.98	Call			1,666.40000	1.66640	2,117,230	13.02		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			476.51000	0.47651	288,650	13.02		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			1,704.01000	1.70401	2,159,600	13.03		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			461.04000	0.46104	277,940	13.03		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			1,741.98000	1.74198	2,202,260	13.05		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			445.98000	0.44598	267,570	13.05		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Call			3,951.26000	3.95126	4,554,850	13.85		0.00	0	5,00
R2035 On 03/08/2023 Bond Future	12.50	Put			65.60000	0.06560	30,500	13.85		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,364.73000	1.36473	1,598,150	13.11		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,845.00000	3.84500	3,425,940	13.11		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,385.19000	1.38519	1,620,920	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,809.95000	3.80995	3,393,200	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			324.44000	0.32444	405,270	12.38		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			7,357.61000	7.35761	6,785,960	12.38		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			2,139.85000	2.13985	2,449,570	13.58		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.74	Put			2,814.90000	2.81490	2,472,140	13.58		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			3,656.16000	3.65616	4,071,410	14.33		0.00	0	70
R2035 On 02/11/2023 Bond Future	12.24	Put			1,698.48000	1.69848	1,461,250	14.33		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			854.23000	0.85423	1,023,240	12.77		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,967.08000	4.96708	4,483,610	12.77		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			5,892.28000	5.89228	6,404,530	15.26		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			881.63000	0.88163	741,400	15.26		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			8,878.98000	8.87898	9,462,570	16.34		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			384.59000	0.38459	315,700	16.34		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.43	Call			1,405.83000	1.40583	1,643,870	13.14		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,775.12000	3.77512	3,360,680	13.14		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Put			8,255.64000	8.25564	7,713,440	12.12		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,988.42000	5.98842	5,520,310	12.21		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			3,882.41000	3.88241	4,265,430	13.31		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,806.64000	2.80664	2,522,470	13.31		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			3,912.96000	3.91296	4,297,570	13.32		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,785.90000	2.78590	2,503,320	13.32		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			732.76000	0.73276	857,750	12.12		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Call			3,943.35000	3.94335	4,329,540	13.34		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,765.06000	2.76506	2,484,060	13.34		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,345.18000	8.34518	8,883,230	14.97		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2035 On 01/02/2024 Bond Future	13.46	Put			1,064.97000	1.06497	935,830	14.97		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			1,355.84000	1.35584	1,554,920	12.21		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.19	Call			1,887.61000	1.88761	2,115,610	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,620.75000	6.62075	6,166,320	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,905.65000	1.90565	2,135,130	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,583.22000	6.58322	6,130,270	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,923.79000	1.92379	2,154,750	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,545.85000	6.54585	6,094,380	12.58		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			5,216.82000	5.21682	4,838,330	12.06		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,263.86000	3.26386	3,580,750	12.04		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			5,273.35000	5.27335	4,892,070	12.04		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,287.86000	3.28786	3,606,150	12.05		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			5,245.19000	5.24519	4,865,310	12.05		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,311.61000	3.31161	3,631,290	12.06		0.00	0	
Total R2035 Option										0.00	0	14,46
Total For R2035										443,226,697.25	5,275	191,92
R2037 On 03/08/2023 Bond Future			11.99194	77.12051	12.10485	76.50858		14.33		147,840,017.67	1,917	95,96
R2037 On 02/11/2023 Bond Future			12.09471	78.81913	12.21184	78.19408		14.64		219,826,553.57	2,789	49,44
R2037 On 01/02/2024 Bond Future			12.19514	76.35157	12.31684	75.71246		14.90		131,553,755.11	1,723	1,72
R2037 On 02/05/2024 Bond Future			12.30279	78.08199	12.42928	77.42824		14.42		0.00	0	
R2037 On 01/08/2024 Bond Future			12.41670	75.60212	12.54838	74.93328		14.40		0.00	0	
Total R2037 Future										499,220,326.35	6,429	147,11
R2037 On 03/08/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	13.08		0.00	70	1,72
R2037 On 03/08/2023 Bond Future	10.30	Put			10,709.77000	10.70977	10,097,840	13.08		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			1.41000	0.00141	2,740	12.88	191.80		70	1,72
R2037 On 03/08/2023 Bond Future	11.00	Put			6,312.77000	6.31277	5,702,170	12.88		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			998.95000	0.99895	1,320,220	14.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			917.39000	0.91739	626,730	14.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			1,027.65000	1.02765	1,354,390	14.56		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			892.32000	0.89232	607,130	14.56		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			1,056.80000	1.05680	1,388,990	14.58		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			867.76000	0.86776	588,020	14.58		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			1,062.00000	1.06200	1,247,440	13.99		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,581.69000	4.58169	4,142,080	13.99		0.00	0	
R2037 On 02/11/2023 Bond Future	12.02	Call			2,024.94000	2.02494	2,307,460	14.67		0.00	0	72
R2037 On 02/11/2023 Bond Future	12.02	Put			3,052.62000	3.05262	2,710,090	14.67		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			1,027.64000	1.02764	1,208,900	13.96		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,660.81000	4.66081	4,217,020	13.96		0.00	0	
R2037 On 02/11/2023 Bond Future	12.52	Call			3,484.37000	3.48437	3,867,710	15.49		0.00	0	72

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	12.52	Put		1,875.35000	1.87535	1,633,640	15.49		0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		8,626.13000	8.62613	9,177,530	17.70		0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		443.47000	0.44347	369,820	17.70		0.00	0	7:
R2037	On	02/11/2023	Bond Future	11.56	Call		1,044.81000	1.04481	1,228,160	13.98		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,621.21000	4.62121	4,179,510	13.98		0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		3,932.06000	3.93206	3,591,020	14.68		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,359.26000	3.35926	3,053,970	14.99		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,351.82000	3.35182	3,687,220	15.00		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,335.33000	3.33533	3,031,620	15.00		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,379.96000	3.37996	3,716,940	15.02		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,311.32000	3.31132	3,009,190	15.02		0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,734.41000	2.73441	3,032,480	14.68		0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.93	Call		5,241.83000	5.24183	5,664,560	15.90		0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,138.66000	2.13866	1,922,280	15.90		0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		8,795.84000	8.79584	9,317,950	17.39		0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,023.03000	1.02303	906,030	17.39		0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call		3,323.55000	3.32355	3,657,370	14.99		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,770.61000	1.77061	1,976,100	13.66		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		7,168.68000	7.16868	6,720,420	13.66		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,787.91000	1.78791	1,994,780	13.67		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		7,129.23000	7.12923	6,682,350	13.67		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,805.07000	1.80507	2,013,320	13.67		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		7,089.69000	7.08969	6,644,190	13.67		0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		5,568.36000	5.56836	5,200,400	14.03		0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		3,261.26000	3.26126	3,559,540	14.01		0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		5,627.45000	5.62745	5,256,890	14.01		0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		3,284.42000	3.28442	3,584,000	14.02		0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		5,597.84000	5.59784	5,228,580	14.02		0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		3,307.66000	3.30766	3,608,540	14.03		0.00	0	
Total R2037 Option											191.80	140	13,15	
Total For R2037											499,220,518.15	6,569	160,26	
R2040	On	03/08/2023	Bond Future			12.27272	77.26956	12.38070	76.65602	15.20		1,343,794,917.96	17,391	105,70
R2040	On	02/11/2023	Bond Future			12.37995	78.97148	12.49192	78.34481	15.52		580,045,520.60	7,345	31,00
R2040	On	01/02/2024	Bond Future			12.48536	76.25699	12.60164	75.61629	15.86		438,477,692.50	5,750	5,71
R2040	On	02/05/2024	Bond Future			12.59741	77.98522	12.71822	77.32977	15.32		0.00	0	
R2040	On	01/08/2024	Bond Future			12.71582	75.25270	12.84153	74.58210	15.21		0.00	0	
Total R2040 Future											2,362,318,131.06	30,486	142,48	
R2040	On	03/08/2023	Bond Future	12.21	Call		591.98000	0.59198	809,010	15.13		0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		1,565.47000	1.56547	1,168,960	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	Op Interest
R2040 On 03/08/2023 Bond Future	12.22	Call			613.17000	0.61317	835,560	15.15		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			1,529.10000	1.52910	1,137,950	15.15		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			634.79000	0.63479	862,550	15.16		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			1,493.22000	1.49322	1,107,440	15.16		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			748.19000	0.74819	885,670	14.55		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,973.94000	5.97394	5,484,750	14.55		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Call			6,843.44000	6.84344	7,346,230	17.94		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			860.94000	0.86094	737,060	17.94		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.58	Call			721.31000	0.72131	855,100	14.53		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,070.60000	6.07060	5,577,720	14.53		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			734.67000	0.73467	870,300	14.54		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,022.15000	6.02215	5,531,110	14.54		0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			1,057.00000	1.05700	1,233,470	14.81		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.80	Put			5,063.16000	5.06316	4,612,960	14.81		0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			3,041.02000	3.04102	3,385,720	16.14		0.00	0	12
R2040 On 02/11/2023 Bond Future	12.60	Put			2,443.76000	2.44376	2,161,790	16.14		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,287.52000	4.28752	3,940,290	15.63		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			2,860.18000	2.86018	3,155,300	15.64		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,257.54000	4.25754	3,911,960	15.64		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			2,807.30000	2.80730	3,099,120	15.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,317.46000	4.31746	3,968,580	15.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			2,833.79000	2.83379	3,127,260	15.63		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,705.88000	1.70588	1,898,100	14.45		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			8,069.99000	8.06999	7,606,760	14.45		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,723.03000	1.72303	1,916,610	14.46		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			8,026.03000	8.02603	7,564,160	14.46		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,688.83000	1.68883	1,879,690	14.44		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			8,114.13000	8.11413	7,649,540	14.44		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			6,134.47000	6.13447	5,755,170	14.77		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,313.38000	3.31338	3,606,000	14.78		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			6,102.03000	6.10203	5,724,050	14.78		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,337.46000	3.33746	3,631,390	14.79		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			6,070.05000	6.07005	5,693,380	14.79		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,289.69000	3.28969	3,580,990	14.77		0.00	0	
Total R2040 Option										0.00	0	32
Total For R2040										2,362,318,131.06	30,486	142,86
R2044 On 03/08/2023 Bond Future			12.32185	73.70181	12.43479	73.05736		16.11		616,073,429.79	8,359	35,98
R2044 On 02/11/2023 Bond Future			12.42498	75.32513	12.54201	74.66691		16.47		0.00	0	49,88
R2044 On 01/02/2024 Bond Future			12.52621	72.65311	12.64767	71.98004		16.87		607,307,346.49	8,359	8,34

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/05/2024 Bond Future			12.63340	74.29958	12.75948	73.61111		16.33		0.00	0	
R2044 On 01/08/2024 Bond Future			12.74637	71.60837	12.87746	70.90399		16.26		0.00	0	
Total R2044 Future										1,223,380,776.28	16,718	94,25
R2044 On 03/08/2023 Bond Future	11.75	Call			50.48000	0.05048	82,850	15.17		0.00	0	4,5
R2044 On 03/08/2023 Bond Future	11.75	Put			4,110.22000	4.11022	3,498,140	15.17		0.00	0	3,0
R2044 On 03/08/2023 Bond Future	12.00	Call			204.08000	0.20408	306,920	15.62		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,738.71000	2.73871	2,197,100	15.62		0.00	0	4,7
R2044 On 03/08/2023 Bond Future	12.15	Call			395.61000	0.39561	566,130	15.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			869.13000	0.86913	589,140	16.62		0.00	0	9,1
R2044 On 03/08/2023 Bond Future	12.15	Put			2,039.27000	2.03927	1,565,340	15.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			411.74000	0.41174	587,340	15.93		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			1,996.63000	1.99663	1,527,780	15.93		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			428.27000	0.42827	608,990	15.95		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			1,954.47000	1.95447	1,490,740	15.95		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			1,236.90000	1.23690	1,601,360	16.62		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			627.40000	0.62740	755,530	15.09		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,414.66000	6.41466	5,884,570	15.09		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			603.26000	0.60326	727,660	15.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,517.61000	6.51761	5,983,790	15.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			615.30000	0.61530	741,570	15.08		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,466.06000	6.46606	5,934,110	15.08		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,683.00000	4.68300	4,301,960	16.53		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,637.99000	2.63799	2,931,770	16.54		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,650.74000	4.65074	4,271,450	16.54		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			2,587.15000	2.58715	2,877,430	16.51		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,715.24000	4.71524	4,332,450	16.51		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			2,612.62000	2.61262	2,904,650	16.53		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,734.52000	1.73452	1,938,740	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			8,133.75000	8.13375	7,649,500	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,750.10000	1.75010	1,955,680	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			8,086.89000	8.08689	7,604,000	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,719.26000	1.71926	1,922,120	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			8,181.01000	8.18101	7,695,400	15.32		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			6,494.82000	6.49482	6,088,580	15.76		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			3,210.34000	3.21034	3,509,860	15.77		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			6,460.81000	6.46081	6,055,950	15.77		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			3,233.89000	3.23389	3,534,790	15.78		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			6,426.95000	6.42695	6,023,470	15.78		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			3,186.88000	3.18688	3,485,020	15.76		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R2044 Option												0.00	0	21,48
Total For R2044												1,223,380,776.28	16,718	115,74
R2048	On	03/08/2023	Bond Future			12.26626	76.68738	12.37832	76.03586		15.93	1,011,429,854.82	13,189	56,38
R2048	On	02/11/2023	Bond Future			12.37006	73.92962	12.48629	73.26402		17.27	961,085,060.00	13,000	216,98
R2048	On	01/02/2024	Bond Future			12.47246	75.60760	12.59314	74.92699		16.68	0.00	0	
R2048	On	02/05/2024	Bond Future			12.57124	72.87093	12.69645	72.17471		17.12	947,322,090.00	13,000	
R2048	On	01/08/2024	Bond Future			12.67197	74.52834	12.80196	73.81614		16.07	968,868,420.00	13,000	13,00
Total R2048 Future												3,888,705,424.82	52,189	286,37
R2048	On	03/08/2023	Bond Future	11.80	Call			98.65000	0.09865	154,870	15.10	7,278.89	47	1,00
R2048	On	03/08/2023	Bond Future	11.80	Put			3,576.34000	3.57634	2,981,040	15.10	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			399.44000	0.39944	569,650	15.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			2,097.08000	2.09708	1,615,770	15.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			415.76000	0.41576	591,070	15.64	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put			69.89000	0.06989	34,570	17.84	1,624.79	47	1,00
R2048	On	03/08/2023	Bond Future	12.10	Put			2,053.34000	2.05334	1,577,130	15.64	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			432.53000	0.43253	612,990	15.66	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			2,010.14000	2.01014	1,539,080	15.66	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call			840.91000	0.84091	1,127,070	16.03	105,944.58	94	1,00
R2048	On	03/08/2023	Bond Future	12.30	Put			1,295.17000	1.29517	929,810	16.03	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call			4,545.63000	4.54563	5,161,830	17.84	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			617.41000	0.61741	743,010	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			6,698.55000	6.69855	6,158,550	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call			6,766.49000	6.76649	7,297,650	19.40	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			905.97000	0.90597	771,530	19.40	10,029.89	13	20
R2048	On	02/11/2023	Bond Future	11.47	Call			595.97000	0.59597	718,110	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			6,808.40000	6.80840	6,264,940	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			606.56000	0.60656	730,420	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			6,753.30000	6.75330	6,211,560	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call			1,077.60000	1.07760	1,266,600	16.13	16,465.80	13	20
R2048	On	02/11/2023	Bond Future	11.80	Put			5,172.16000	5.17216	4,695,560	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call			2,782.35000	2.78235	3,130,640	17.27	40,698.32	13	20
R2048	On	02/11/2023	Bond Future	12.50	Put			2,704.56000	2.70456	2,387,250	17.27	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			5,046.19000	5.04619	4,647,350	16.16	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			2,514.08000	2.51408	2,797,620	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			5,011.60000	5.01160	4,614,530	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			2,464.40000	2.46440	2,744,400	16.15	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			5,080.98000	5.08098	4,680,370	16.15	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			2,489.18000	2.48918	2,770,950	16.16	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call			1,600.94000	1.60094	1,791,590	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	11.47	Put			8,980.96000	8.98096	8,475,390	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,615.83000	1.61583	1,807,810	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			8,930.29000	8.93029	8,426,050	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,586.36000	1.58636	1,775,690	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			9,032.04000	9.03204	8,525,150	16.06		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			6,320.48000	6.32048	5,922,590	15.60		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,522.48000	3.52248	3,838,170	15.61		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			6,286.92000	6.28692	5,890,410	15.61		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			3,547.48000	3.54748	3,864,560	15.62		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			6,253.82000	6.25382	5,858,700	15.62		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			3,497.86000	3.49786	3,812,170	15.60		0.00	0	
Total R2048 Option										182,042.27	227	3,78
Total For R2048										3,888,887,467.09	52,416	290,18
R2053 On 03/08/2023 Bond Future			12.29697	98.78766	12.40909	97.95236		16.04		0.00	0	
R2053 On 02/11/2023 Bond Future			12.40171	95.09768	12.51815	94.24430		17.40	365,175,091.20		3,840	5,18
R2053 On 01/02/2024 Bond Future			12.50116	97.25638	12.62207	96.38372		16.81		0.00	0	
R2053 On 02/05/2024 Bond Future			12.60564	93.59471	12.73133	92.70207		17.27		0.00	0	
R2053 On 01/08/2024 Bond Future			12.71263	95.72270	12.84330	94.80958		16.20		0.00	0	
Total R2053 Future										365,175,091.20	3,840	5,18
R2053 On 03/08/2023 Bond Future	12.70	Call			2,708.51000	2.70851	3,318,800	16.95		0.00	0	
R2053 On 03/08/2023 Bond Future	12.70	Put			603.67000	0.60367	378,660	16.95		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Call			2,761.00000	2.76100	3,376,650	16.97		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Put			585.37000	0.58537	365,720	16.97		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Call			2,813.79000	2.81379	3,434,730	16.99		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Put			567.47000	0.56747	353,110	16.99		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Call			4,858.69000	4.85869	5,382,090	18.04		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Put			2,642.53000	2.64253	2,312,550	18.04		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Call			4,771.17000	4.77117	5,289,710	18.00		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Put			2,694.18000	2.69418	2,359,340	18.00		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Call			4,814.76000	4.81476	5,335,740	18.02		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Put			2,668.14000	2.66814	2,335,740	18.02		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Put			3,910.93000	3.91093	3,556,910	17.52		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Call			6,108.32000	6.10832	6,628,800	17.53		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Put			3,884.48000	3.88448	3,532,300	17.53		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Call			6,024.73000	6.02473	6,541,520	17.50		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Put			3,937.84000	3.93784	3,581,970	17.50		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Call			6,066.34000	6.06634	6,584,980	17.52		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Call			6,959.40000	6.95940	7,483,820	18.04		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Put			4,901.15000	4.90115	4,532,930	18.04		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2053 On 02/05/2024 Bond Future	13.04	Call			6,999.91000	6.99991	7,525,900	18.05		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Put			4,874.24000	4.87424	4,507,590	18.05		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Call			6,919.28000	6.91928	7,442,120	18.02		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Put			4,928.55000	4.92855	4,558,750	18.02		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Put			5,445.04000	5.44504	5,065,050	16.68		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Call			7,429.27000	7.42927	7,963,880	16.69		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Put			5,417.37000	5.41737	5,038,860	16.69		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Call			7,468.48000	7.46848	8,004,560	16.70		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Put			5,390.22000	5.39022	5,013,180	16.70		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Call			7,390.48000	7.39048	7,923,610	16.68		0.00	0	
Total R2053 Option										0.00	0	
Total For R2053										365,175,091.20	3,840	5,18
R209 On 03/08/2023 Bond Future			11.69936	66.68432	11.81631	66.12581		14.34		76,686,968.00	1,150	8,9
R209 On 02/11/2023 Bond Future			11.79068	64.99936	11.91180	64.42881		15.36		243,487,602.56	3,746	21,0
R209 On 01/02/2024 Bond Future			11.87636	66.47478	12.00184	65.89133		14.84		0.00	0	
R209 On 02/05/2024 Bond Future			11.96687	64.82788	12.09699	64.23109		15.08		0.00	0	
R209 On 01/08/2024 Bond Future			12.06005	66.30236	12.19501	65.69187		14.22		0.00	0	
Total R209 Future										320,174,570.56	4,896	29,94
R209 On 03/08/2023 Bond Future	10.00	Call			0.00000	0.00000	0,000	13.10		0.00	70	1,7
R209 On 03/08/2023 Bond Future	10.00	Put			9,496.88000	9.49688	8,938,370	13.10		0.00	0	
R209 On 03/08/2023 Bond Future	10.70	Call			0.94000	0.00094	1,930	12.90		135.10	70	1,7
R209 On 03/08/2023 Bond Future	10.70	Put			5,621.07000	5.62107	5,063,550	12.90		0.00	0	
R209 On 03/08/2023 Bond Future	10.75	Call			1.46000	0.00146	2,970	12.89		0.00	0	7,0
R209 On 03/08/2023 Bond Future	11.25	Put			2,840.06000	2.84006	2,328,860	13.51		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Call			1,127.06000	1.12706	1,472,520	14.66		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Put			590.59000	0.59059	377,540	14.66		0.00	0	
R209 On 03/08/2023 Bond Future	11.94	Call			1,156.17000	1.15617	1,506,370	14.68		0.00	0	
R209 On 03/08/2023 Bond Future	11.94	Put			572.81000	0.57281	364,500	14.68		0.00	0	
R209 On 03/08/2023 Bond Future	10.75	Put			5,355.52000	5.35552	4,798,520	12.89		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Call			1,185.63000	1.18563	1,540,540	14.70		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Put			555.44000	0.55544	351,840	14.70		0.00	0	
R209 On 03/08/2023 Bond Future	12.00	Call			1,338.28000	1.33828	1,715,910	14.79		0.00	0	
R209 On 03/08/2023 Bond Future	12.00	Put			474.63000	0.47463	293,750	14.79		0.00	0	1,7
R209 On 03/08/2023 Bond Future	11.25	Call			71.08000	0.07108	118,390	13.51		0.00	0	7,0
R209 On 02/11/2023 Bond Future	11.34	Call			1,003.87000	1.00387	1,185,630	14.72		0.00	0	
R209 On 02/11/2023 Bond Future	11.34	Put			3,760.80000	3.76080	3,372,010	14.72		0.00	0	
R209 On 02/11/2023 Bond Future	11.35	Call			1,020.16000	1.02016	1,203,920	14.73		0.00	0	
R209 On 02/11/2023 Bond Future	11.35	Put			3,727.47000	3.72747	3,340,680	14.73		0.00	0	
R209 On 02/11/2023 Bond Future	11.33	Call			987.85000	0.98785	1,167,640	14.70		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R209	On	02/11/2023	Bond Future	11.33	Put		3,794.45000	3.79445	3,403,690	14.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,637.20000	2.63720	2,377,570	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,206.02000	3.20602	3,531,270	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,617.67000	2.61767	2,359,470	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,232.01000	3.23201	3,558,700	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,598.08000	2.59808	2,341,320	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,179.91000	3.17991	3,503,730	15.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,609.75000	1.60975	1,805,020	14.28	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,034.87000	6.03487	5,633,350	14.28	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,625.36000	1.62536	1,821,930	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,000.52000	6.00052	5,600,300	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,640.86000	1.64086	1,838,720	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,966.12000	5.96612	5,567,190	14.29	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,777.49000	4.77749	4,446,450	14.03	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,925.49000	2.92549	3,202,520	14.01	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,828.74000	4.82874	4,495,280	14.01	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,946.58000	2.94658	3,224,820	14.02	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,803.06000	4.80306	4,470,810	14.02	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,967.74000	2.96774	3,247,190	14.03	0.00	0	
Total R209 Option											135.10	140	19,21
Total For R209											320,174,705.66	5,036	49,15
R210	On	03/08/2023	Bond Future			225.14348	225.14348	225.24014	225.24014		0.00	0	36
R210	On	02/11/2023	Bond Future			226.98653	226.98653	227.08588	227.08588		0.00	0	7
R210	On	01/02/2024	Bond Future			232.19171	232.19171	232.29363	232.29363		0.00	0	
R210	On	02/05/2024	Bond Future			234.25625	234.25625	234.35865	234.35865		0.00	0	
R210	On	01/08/2024	Bond Future			239.63948	239.63948	239.74377	239.74377		0.00	0	
Total R210 Future											0.00	0	43
Total For R210											0.00	0	43
R213	On	03/08/2023	Bond Future			10.72224	84.09447	10.85950	83.48561	9.94	1,135,359,439.47	13,501	4,28
R213	On	02/11/2023	Bond Future			10.80559	82.38927	10.94922	81.76726	10.82	1,394,767,951.83	16,929	25,62
R213	On	01/02/2024	Bond Future			10.88519	84.25922	11.03579	83.62317	10.41	0.00	0	
R213	On	02/05/2024	Bond Future			10.96176	82.60899	11.11968	81.95843	10.10	0.00	0	
R213	On	01/08/2024	Bond Future			11.04026	84.48857	11.20612	83.82306	9.22	0.00	0	
Total R213 Future											2,530,127,391.30	30,430	29,91
R213	On	03/08/2023	Bond Future	11.61	Call		3,297.33000	3.29733	3,868,260	12.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		68.88000	0.06888	30,950	12.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,336.85000	3.33685	3,908,970	12.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		66.50000	0.06650	29,760	12.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,376.43000	3.37643	3,949,700	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 Intere
R213	On	03/08/2023	Bond Future	11.63	Put		64.22000	0.06422	28,630	12.48	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,320.13000	2.32013	2,682,530	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		1,588.34000	1.58834	1,328,730	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		7,355.74000	7.35574	7,924,380	12.72	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		237.52000	0.23752	184,150	12.72	0.00	0	7:
R213	On	02/11/2023	Bond Future	10.94	Call		1,891.79000	1.89179	2,215,190	10.77	0.00	0	7:
R213	On	02/11/2023	Bond Future	10.94	Put		1,931.53000	1.93153	1,632,920	10.77	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,295.09000	2.29509	2,655,390	10.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		1,605.92000	1.60592	1,344,210	10.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,345.30000	2.34530	2,709,800	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		1,570.92000	1.57092	1,313,410	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		3,185.65000	3.18565	3,610,610	11.27	0.00	0	7:
R213	On	02/11/2023	Bond Future	11.44	Put		1,105.16000	1.10516	908,110	11.27	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,522.77000	1.52277	1,320,330	11.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,322.79000	4.32279	4,757,690	11.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,510.75000	1.51075	1,309,600	11.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,266.49000	4.26649	4,698,810	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,534.88000	1.53488	1,331,150	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,294.61000	4.29461	4,728,220	11.08	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,459.11000	1.45911	1,679,770	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		4,951.43000	4.95143	4,521,530	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,473.13000	1.47313	1,695,230	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		4,922.24000	4.92224	4,493,780	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,445.18000	1.44518	1,664,390	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		4,980.73000	4.98073	4,549,380	9.66	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		3,830.66000	3.83066	3,469,560	8.95	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,453.23000	2.45323	2,759,060	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		3,809.04000	3.80904	3,449,360	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,472.11000	2.47211	2,779,350	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		3,787.18000	3.78718	3,428,910	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,434.08000	2.43408	2,738,490	8.95	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											2,530,127,391.30	30,430	32,10
R214	On	03/08/2023	Bond Future			12.11001	62.38322	12.22698	61.82083	15.74	189,644,988.80	3,040	13,46
R214	On	02/11/2023	Bond Future			12.20772	60.45387	12.32875	59.87934	17.00	91,889,882.40	1,520	12,86
R214	On	01/02/2024	Bond Future			12.30363	61.82600	12.42899	61.23849	16.44	0.00	0	
R214	On	02/05/2024	Bond Future			12.39604	59.92140	12.52579	59.32047	16.80	0.00	0	
R214	On	01/08/2024	Bond Future			12.49000	61.28446	12.62438	60.66969	15.79	0.00	0	
Total R214 Future											281,534,871.20	4,560	26,32

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		662.96000	0.66296	908,240	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,080.36000	1.08036	763,250	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		684.30000	0.68430	934,620	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,053.47000	1.05347	741,400	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		706.08000	0.70608	961,460	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,027.09000	1.02709	720,080	16.06	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		633.62000	0.63362	763,940	15.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,907.62000	4.90762	4,463,410	15.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		610.52000	0.61052	737,330	15.73	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,989.76000	4.98976	4,542,040	15.73	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		621.99000	0.62199	750,560	15.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,948.58000	4.94858	4,502,620	15.75	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,674.67000	3.67467	3,355,330	16.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,376.78000	2.37678	2,646,480	16.30	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,648.84000	3.64884	3,331,030	16.30	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,332.29000	2.33229	2,598,930	16.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,700.66000	3.70066	3,379,790	16.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,354.48000	2.35448	2,622,650	16.29	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,471.05000	1.47105	1,653,270	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,654.54000	6.65454	6,235,830	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,484.13000	1.48413	1,667,570	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,615.24000	6.61524	6,197,750	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,457.86000	1.45786	1,638,870	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,693.79000	6.69379	6,273,870	15.75	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,057.99000	5.05799	4,718,160	15.42	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,910.42000	2.91042	3,186,570	15.43	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,030.55000	5.03055	4,691,930	15.43	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,931.29000	2.93129	3,208,660	15.44	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,003.48000	5.00348	4,666,080	15.44	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,889.86000	2.88986	3,164,800	15.42	0.00	0	
Total R214 Option											0.00	0	
Total For R214											281,534,871.20	4,560	26,32
Total for Bond											16,052,838,428.35	195,866	1,738,44
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			874.57300	874.57300	868.51000	868.51000				2,063,992,280.00	236	11
GOVI On 02/11/2023 GOVI			893.83000	893.83000	887.63700	887.63700				2,073,685,600.00	232	68
GOVI On 01/02/2024 GOVI			914.11300	914.11300	907.78000	907.78000				0.00	0	
GOVI On 02/05/2024 GOVI			934.84700	934.84700	928.36900	928.36900				0.00	0	
GOVI On 01/08/2024 GOVI			956.14000	956.14000	949.51300	949.51300				0.00	0	
Total GOVI Future										4,137,677,880.00	468	82
GOVI On 03/08/2023 GOVI	837.21	Call			313,000.00000	31.30000	373,630,000			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			312,900.00000	31.29000	373,530,000			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			312,800.00000	31.28000	373,430,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			18,170.00000	1.81700	80,100,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			18,370.00000	1.83700	80,300,000		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			18,270.00000	1.82700	80,200,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			277,800.00000	27.78000	341,130,000		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			278,000.00000	27.80000	341,330,000		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			277,900.00000	27.79000	341,230,000		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			226,110.00000	22.61100	161,330,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			226,210.00000	22.62100	161,430,000		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			226,010.00000	22.60100	161,230,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			61,330.00000	6.13300	127,600,000		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			61,230.00000	6.12300	127,500,000		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			61,430.00000	6.14300	127,700,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												4,137,677,880.00	468	82
Total for GOVI												4,137,677,880.00	468	82
AL37	On	03/08/2023	Index Future			888.94300	888.94300	884.46500	884.46500			0.00	0	
AL37	On	02/11/2023	Index Future			908.51700	908.51700	903.94300	903.94300			0.00	0	
AL37	On	01/02/2024	Index Future			929.13300	929.13300	924.45700	924.45700			0.00	0	
AL37	On	02/05/2024	Index Future			950.20700	950.20700	945.42300	945.42300			0.00	0	
AL37	On	01/08/2024	Index Future			971.85000	971.85000	966.95600	966.95600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,018.06400	1,018.06400	1,010.36800	1,010.36800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,040.48100	1,040.48100	1,032.61900	1,032.61900			0.00	0	
AL7T	On	01/02/2024	Index Future			1,064.09200	1,064.09200	1,056.05200	1,056.05200			0.00	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			1,088.22700	1,088.22700	1,080.00400	1,080.00400			0.00	0	
AL7T	On	01/08/2024	Index Future			1,113.01400	1,113.01400	1,104.60100	1,104.60100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			887.18400	887.18400	881.04500	881.04500			0.00	0	10
ALBI	On	02/11/2023	Index Future			906.71900	906.71900	900.44700	900.44700			0.00	0	
ALBI	On	01/02/2024	Index Future			927.29400	927.29400	920.88100	920.88100			0.00	0	
ALBI	On	02/05/2024	Index Future			948.32700	948.32700	941.76700	941.76700			0.00	0	
ALBI	On	01/08/2024	Index Future			969.92700	969.92700	963.21600	963.21600			0.00	0	
Total ALBI Future												0.00	0	12
Total For ALBI												0.00	0	12
IGOV	On	03/08/2023	Index Future			325.91900	325.91900	325.84000	325.84000			0.00	0	49
IGOV	On	02/11/2023	Index Future			333.17600	333.17600	333.09600	333.09600			0.00	0	
IGOV	On	01/02/2024	Index Future			340.81500	340.81500	340.73400	340.73400			0.00	0	
IGOV	On	02/05/2024	Index Future			348.62200	348.62200	348.53900	348.53900			0.00	0	
IGOV	On	01/08/2024	Index Future			356.63800	356.63800	356.55200	356.55200			0.00	0	
Total IGOV Future												0.00	0	51
Total For IGOV												0.00	0	51
Total for Index												0.00	0	63
JIBAR F	On	19/07/2023	Jibar Future			8.51000	91.49000	8.50500	91.49500			0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			8.58500	91.41500	8.62000	91.38000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.59000	91.41000	8.63500	91.36500			0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			8.60000	91.40000	8.65000	91.35000			0.00	0	
JIBAR F	On	15/11/2023	Jibar Future			8.60000	91.40000	8.64000	91.36000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			8.60000	91.40000	8.64500	91.35500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			8.51500	91.48500	8.59000	91.41000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.31000	91.69000	8.41000	91.59000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			8.19000	91.81000	8.30000	91.70000			0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			8.06000	91.94000	8.18500	91.81500			0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			8.01000	91.99000	8.17000	91.83000			0.00	0	
JIBAR F	On	18/06/2025	Jibar Future			8.00500	91.99500	8.17500	91.82500			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 :											20,190,516,308.35	196,334	1,739,900	
ABCPI3	On	07/12/2023	Spot Bond			5.55200	331.63726	5.55200	331.54873			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 Intert
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.01216				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.33519				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.20000	99.17312	10.20000	99.14617				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.17000	86.36673	12.17000	86.33885				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.57607				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.43831				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.93353				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	100.82857				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.14565				0.00	0	800,000,00
Total ABFN22 SPOT										0.00	0	800,000,00
Total For ABFN22										0.00	0	800,000,00
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.75654				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.76855				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN29 On 17/10/2029 Spot Bond					0.00000	103.39249				0.00	0	

Contract 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	101.49920				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.12789				0.00	400,000,000	200,000,000
Total ABFN29 SPOT										0.00	400,000,000	200,000,000
Total For ABFN29										0.00	400,000,000	200,000,000
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.24060				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.87147				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.18388				0.00	0	70,000,000
Total ABFN33 SPOT										0.00	0	70,000,000
Total For ABFN33										0.00	0	70,000,000
ABFN33 On 07/02/2024 Spot Bond					0.00000	102.14167				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	102.40882				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	103.31612				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2024 Spot Bond					0.00000	101.16528				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.89442				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	101.12459				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	100.15655				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.15815				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.65421				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.36296				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.39766				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.72713				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.39455				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.22129				0.00	800,000,000	400,000,000
Total ABFN51 SPOT										0.00	800,000,000	400,000,000
Total For ABFN51										0.00	800,000,000	400,000,000
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.39476				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.86826				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	102.28385				0.00	0	100,000,000
Total ABFN54 SPOT										0.00	0	100,000,000
Total For ABFN54										0.00	0	100,000,000
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.71039				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	101.78808				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.65666				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.70146				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.38585				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.39574				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.59427				0.00	2,000,000,000	1,000,000,000
Total ABFN61 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN61										0.00	2,000,000,000	1,000,000,000
ABFN6: On 24/02/2030 Spot Bond					0.00000	101.84698				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.57711				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6: On 28/06/2028 Spot Bond					0.00000	100.59188				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6: On 28/06/2030 Spot Bond					0.00000	100.59661				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.78791				0.00	1,800,000,000	900,000,000
Total ABGN01 SPOT										0.00	1,800,000,000	900,000,000
Total For ABGN01										0.00	1,800,000,000	900,000,000
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.04880				0.00	0	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	101.48111				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.06584				0.00	320,000,000	160,000,00
Total ABJ01 SPOT										0.00	320,000,000	160,000,00
Total For ABJ01										0.00	320,000,000	160,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.71353				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.47809				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.60768				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.62976				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.82000	7.82000	7.82000	165.87801				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	91.84133	100.00000	91.62833				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.62000	4.62000	4.62000	169.73395				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.13000	5.13000	5.13000	216.93588				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	237.94804				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 Interr
ABN79 On 21/12/2026 Spot Bond			9.11500	9.11500	9.11500	104.80974				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.52000	103.75186	9.52000	103.72564				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.52500	105.87062	9.52500	105.84385				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.75000	103.26145	8.75000	103.23709				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.08000	10.08000	10.08000	102.40218				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.52000	101.21966	9.52000	101.19408				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	18.91063	100.00000	18.86900				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	332.07070	5.20200	331.98512				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			11.99000	11.99000	11.99000	99.34208				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.91230				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.89621				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.86917				0.00	0	
Total ACL217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.15390				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.60381				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.93111				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.95650				0.00	0	1,000,000,00
Total AGL02 SPOT										0.00	0	1,000,000,00
Total For AGL02										0.00	0	1,000,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	102.82320				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.57264				0.00	700,000,000	700,000,00
Total AGLG01 SPOT										0.00	700,000,000	700,000,00
Total For AGLG01										0.00	700,000,000	700,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	108.76389				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	100.99399				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.57654				0.00	0	1,001,099,70
Total AGT02 SPOT										0.00	0	1,001,099,70
Total For AGT02										0.00	0	1,001,099,70
AGT03 On 05/06/2025 Spot Bond					0.00000	104.36991				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.93711				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.65207				0.00	0	

Contract 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	100.05198				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.05283				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.41500	95.75522	9.41500	95.73129				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.05437				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.05950				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.06587				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.04919				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.55687				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.30500	104.02060	10.30500	103.99149				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.52248				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.60495				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	101.66905				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.15175				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.86328				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.50067				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.60483				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.66889				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.11671				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.63399				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	101.69000				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.63685				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.61282				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.70090				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	101.67047				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.56488				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.16458				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.02000	99.89773	11.02000	99.86862				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.34000	90.79075	12.34000	90.76122				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.86680				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	102.10201				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.45446				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.21000	196.79971	7.21000	196.73841				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.88924				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.91949				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.22613				0.00	0	

Contract 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	101.76355				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.48011				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.58982				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.73137				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.95681				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.57642				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.57250				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.44924				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.44924				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.44924				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	100.07635				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	102.23441				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	102.20312				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	102.29961				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	99.77935				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.90039				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.79500	12.79500	12.79500	99.57859				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.86574				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	101.74064				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	101.45146				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.42175				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.35663				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	101.56919				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	101.52458				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	100.97237				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	100.94598				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	100.91019				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	100.82410				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	100.58176				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	100.59094				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.35827				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.72000	252.22250	5.72000	252.15385				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.82000	229.23200	5.82000	229.16899				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			6.00000	209.07605	6.00000	209.01757				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.70000	115.65825	5.70000	117.58962				0.00	0	

Contract 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	104.31787				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN271 On 15/08/2023 Spot Bond					0.00000	101.71916				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN271 On 20/08/2048 Spot Bond					0.00000	101.62418				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN281 On 21/08/2023 Spot Bond					0.00000	101.60175				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	101.07465				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.62024				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN301 On 20/12/2023 Spot Bond					0.00000	100.86432				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	101.19536				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	116.53597				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	107.03651				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.91552				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	100.98947				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.96540				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.58251				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.91000	112.89240	5.91000	114.82379				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.87233				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.43794				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.94230				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85216				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.85216				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.46953				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.03975				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.94787				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 Interest
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.25261				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	99.94211				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.99517				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.99517				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.06969				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.87393				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.84403				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.92466				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.26659				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	102.96086				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.77796				0.00	0	

Contract 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	100.85929				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 31/01/2024 Spot Bond			10.76500	10.76500	10.76500	103.71650				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	103.62065				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	99.71917				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	99.69352				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.31438				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.03396				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	142.20000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			11.24000	11.24000	11.24000	103.19791				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.27819				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.95555				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49(On 15/09/2025 Spot Bond					0.00000	100.95555				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.81634				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.81000	95.66129	10.81000	95.63378				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.99000	95.52262	9.99000	95.49719				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.54000	94.54679	10.54000	94.52026				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.54000	94.54679	10.54000	94.52026				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			9.11500	99.74007	9.11500	104.25321				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.06500	99.68913	11.06500	105.16643				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.01500	99.69044	11.01500	105.14302				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.51500	99.71020	10.51500	104.91566				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.51500	99.71020	10.51500	104.91566				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.51539				0.00	0	
Total ASN540 SPOT										0.00	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 ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	102.12465				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			11.15000	99.69545	11.15000	104.94735				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.24000	99.33495	11.24000	104.52259				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.10000	99.44226	11.10000	104.67030				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.68595				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.88670				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.30700				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	96.08264				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.59000	99.06665	10.59000	103.63398				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.89048				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.68673				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	102.10417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	102.39410				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2024 Spot Bond					0.00000	100.48966				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	95.22426				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.85073				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	101.59735				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.82502				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	101.57724				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.49854				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.91668				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.96946				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN644 On 06/05/2024 Spot Bond					0.00000	102.38238				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 12/07/2024 Spot Bond					0.00000	100.33243				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.28164				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.63700				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.77254				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.50583				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.62124				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.42070				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.96866				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.67309				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.14144				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.35756				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.21319				0.00	0	
Total ASN692 SPOT										0.00	0	

Contract 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 ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	102.31468				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.21319				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.12454				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.88820				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.89223				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.09697				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	102.44702				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.85652				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.64233				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.21097				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.53742				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.12375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	102.26508				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.57581				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.64099				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.86806				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.87612				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.50226				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	102.18930				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.44670				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.41134				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.24384	10.24384	10.24384	101.53843				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.21118				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79(On 31/01/2024 Spot Bond			10.89000	10.89000	10.89000	104.43576				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	102.37259				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	102.17854				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	102.18071				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	100.78837				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	100.43824				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	100.49216				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.27089				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	100.60969				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	93.19100				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.28055				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	99.82307				0.00	0	
Total ASN825 SPOT										0.00	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 ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	99.80792				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.18637				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.16966				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.16966				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	102.37270				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	100.91552				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	99.97277				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	99.97291				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	99.97291				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	99.88805				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	98.39545				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 29/04/2025 Spot Bond					0.00000	99.67024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	99.67169				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.86816				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.88443				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.57588				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.02874				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	99.69355				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.21288				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	103.06000				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	101.17865				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	101.17865				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN867 On 14/06/2027 Spot Bond					0.00000	101.03037				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	101.03037				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.62957				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.81570				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.97283				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.96479				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	101.22011				0.00	0	800,000,00
Total ASN885 SPOT										0.00	0	800,000,00
Total For ASN885										0.00	0	800,000,00
ASN886 On 18/04/2029 Spot Bond					0.00000	100.05586				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.64502				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	101.05748				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN889 On 31/01/2024 Spot Bond			11.69000	99.64898	11.69000	105.40270				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN902 On 20/06/2027 Spot Bond					0.00000	94.66330				0.00	0	
Total ASN902 SPOT										0.00	0	

Contract 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 ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	102.17354				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.86001				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.55016				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.59458				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.56757				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.54055				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.50430				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.52457				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.50430				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.52457				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	96.93460				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	89.19750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.93242				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	106.88870				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.99301				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	102.25831				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.94072				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.91092				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.88413				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	101.03320				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.86211				0.00	0	99,000,00
Total ASN948 SPOT										0.00	0	99,000,00
Total For ASN948										0.00	0	99,000,00
ASN948 On 20/06/2027 Spot Bond					0.00000	100.86816				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	101.57588				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	

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 31/07/2027 Spot Bond					0.00000	102.38337				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.98095				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.89057				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.84403				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.60083				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	118.71150				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.02115				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.86014				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	88.00345				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	102.45888				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.90850				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.36763				0.00	0	
Total ASN980 SPOT										0.00	0	

Contract 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 ASN980										0.00	0	
ASN98 On 14/02/2026 Spot Bond					0.00000	80.86389				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98 On 15/02/2028 Spot Bond					0.00000	101.87035				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98 On 17/08/2023 Spot Bond					0.00000	101.53371				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	101.70576				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	103.23256				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	100.85514				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	100.94877				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.18584				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.17861				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	101.57608				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.70000	101.28026	7.70000	101.25927				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.58499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.05955				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.27858				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.70927				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	101.52441				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.92500	100.53949	9.92500	100.51289				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.67913				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.97319				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.44000	12.44000	12.44000	103.06938			7,464,000,000,000.00	600,000,000	300,000,000	
Total BAYA72 SPOT									7,464,000,000,000.00	600,000,000	300,000,000	
Total For BAYA72									7,464,000,000,000.00	600,000,000	300,000,000	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.20856			0.00	0	0	
Total BAYA74 SPOT									0.00	0	0	
Total For BAYA74									0.00	0	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.76214			0.00	0	0	
Total BAYA82 SPOT									0.00	0	0	
Total For BAYA82									0.00	0	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.73362			0.00	0	0	
Total BAYA85 SPOT									0.00	0	0	
Total For BAYA85									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
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.80192				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.98558				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.49683				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.80006				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.70759				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.69427				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.36167				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.69110				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.03009				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.09512				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.73590				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.71557				0.00	0	
Total BAYA99 SPOT										0.00	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 BAYA99										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.80022				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.84755				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.81588				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.80262				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	100.79756				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	100.80222				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.80063				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	100.82714				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.54500	9.54500	9.54500	96.70115				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	102.22282				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.99387				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.43674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.81188				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.40813				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.76324				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.86829				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.23292				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.46997				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	102.00377				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.36977				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.94445				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.96581				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			9.21000	101.79477	9.21000	101.76982				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	101.27020				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.10277				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.63967				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.65194				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.42293				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.24271				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.72600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.14300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	60.84500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.62200				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.35899				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.37225				0.00	0	
Total BNPS02 SPOT										0.00	0	

Contract 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 BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	100.98527				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.63274				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	101.68317				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.18281				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.32846				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.86741				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.25226				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	102.03021				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.61240				0.00	0	3,210,300,00
Total BPPF32 SPOT										0.00	0	3,210,300,00
Total For BPPF32										0.00	0	3,210,300,00
BPPF3 On 11/01/2024 Spot Bond					0.00000	100.23346				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.52579				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3 On 10/05/2024 Spot Bond					0.00000	101.74048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF38 On 03/07/2024 Spot Bond					0.00000	100.44874				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF39 On 14/07/2026 Spot Bond					0.00000	100.15877				0.00	0	
Total BPPF40 SPOT										0.00	0	
Total For BPPF40										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.60449				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	102.18389				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.70226				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.68894				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	100.70441				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	100.69093				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	100.67755				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.33613				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL30 On 02/11/2024 Spot Bond					0.00000	101.97120				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.80399				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.24000	103.20863	9.24000	103.18317				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			9.89000	105.74620	9.89000	105.71847				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.93000	10.93000	10.93000	98.58546				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.64742				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.84980				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.86622				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.86061				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.69445				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.77218				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.84970				0.00	0	
Total CGR54 SPOT										0.00	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 CGR54										0.00	0	
CLN34: On 20/12/2023 Spot Bond					0.00000	100.89813				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36: On 20/03/2024 Spot Bond			10.22500	103.70117	10.22500	103.67307				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	102.37552				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37: On 20/03/2024 Spot Bond					0.00000	102.33988				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37: On 20/03/2024 Spot Bond			11.53000	102.88213	11.53000	102.85078				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			7.32000	161.49751	7.32000	163.19041				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			9.45000	156.58184	9.45000	158.26637				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			9.87000	103.98879	9.87000	103.96156				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.21107				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.27373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 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	
CLN504 On 15/03/2025 Spot Bond				100.00000	0.00000	101.02787				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 25/11/2024 Spot Bond					0.00000	100.84091				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 21/02/2024 Spot Bond					0.00000	101.98890				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.08849				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 18/07/2025 Spot Bond					0.00000	100.05615				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.77000	99.34689	10.77000	99.31857				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 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	
CLN536 On 25/10/2023 Spot Bond					0.00000	99.87209				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.02548				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	160.53100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	100.50130				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.24000	103.56434	10.24000	103.53577				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.29000	102.75616	10.29000	102.72815				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.38000	101.46061	10.38000	101.43272				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 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	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.86347				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.87141				0.00	0	50,000,00
Total CLN557 SPOT										0.00	0	50,000,00
Total For CLN557										0.00	0	50,000,00
CLN55 On 24/11/2024 Spot Bond					0.00000	101.57535				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.03150				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	134.97600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.93595				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.74000	100.68802	10.74000	100.71348				0.00	0	
Total CLN562 SPOT										0.00	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 CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.24000	101.74184	10.24000	101.71424				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	102.10261				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	101.58383				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56: On 17/01/2024 Spot Bond					0.00000	100.58013				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	101.86928				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			10.47000	100.88563	10.47000	100.85766				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	101.92773				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	101.87500				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.00932				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.95294				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.05460				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.50539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.91844				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.98838				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.05525				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.58074				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.70242				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	101.52636				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.88974				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	102.40381				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.63135				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.74000	158.52138	5.74000	126.42056				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.77700				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

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 27/06/2024 Spot Bond					0.00000	100.71904				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.55990				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.71000	9.71000	9.71000	100.71742				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.48943				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.05257				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.88974				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.88974				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 05/08/2024 Spot Bond			9.29500	9.29500	9.29500	103.44237				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.95370				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	101.32298				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.29530				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.01823				0.00	0	
Total CLN607 SPOT										0.00	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 CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.59557				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	99.89226				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.58810				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.23714				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.50496				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.94702				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.43167				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.17043				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	102.47352				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	101.82808				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.83462				0.00	2,020,000,000	1,010,000,000
Total CLN627 SPOT										0.00	2,020,000,000	1,010,000,000
Total For CLN627										0.00	2,020,000,000	1,010,000,000
CLN627 On 31/07/2034 Spot Bond			13.43500	61.46623	13.43500	80.60791				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.74485				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.94000	101.35599	10.94000	101.32618				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.82303				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.72280				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.33039				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.94536				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.72527				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.55669				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	101.81798				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.94549				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.91893				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.01248				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.56150				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.88467				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	102.25163				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.88550				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.90981				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.42742				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.81798				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.81798				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract 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 CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	98.03700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.96501				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.52887				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.22025				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	130.14500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	153.88900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	103.45893				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	102.03999				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.73234				0.00	0	44,300,00
Total CLN669 SPOT										0.00	0	44,300,00
Total For CLN669										0.00	0	44,300,00
CLN67 On 19/08/2025 Spot Bond					0.00000	101.93575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			6.29597	165.67938	6.29597	134.60425				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.29597	165.67938	6.29597	134.60512				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.96097				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.02822				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.83515				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.41143				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.18488				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/12/2026 Spot Bond					0.00000	100.81909				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	100.83156				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	102.02631				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.91299				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.91277				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.85980				0.00	0	2,050,000,00
Total CLN690 SPOT										0.00	0	2,050,000,00
Total For CLN690										0.00	0	2,050,000,00
CLN691 On 26/09/2023 Spot Bond					0.00000	100.67231				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	100.85104				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.08793				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	88.52798				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	87.05684				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.01585				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	88.02323				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.12337				0.00	0	129,300,00
Total CLN704 SPOT										0.00	0	129,300,00
Total For CLN704										0.00	0	129,300,00
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.07461				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.06184				0.00	0	
Total CLN707 SPOT										0.00	0	

Contract 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 CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.60753				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	100.83578				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	85.42558				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	85.66352				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.98897				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.73058				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.84310				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.84310				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.84310				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	84.48385				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.01656				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	83.50058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.81677				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.30994				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	84.51304				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.80495				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.80495				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.80495				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.81274				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.81274				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.81274				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.95992				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.97517				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.59924				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.85101				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.02682				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	97.72530				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.14345				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	119.86200				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	96.52917				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.80116				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.65780				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	103.20985				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.17900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	102.55802				0.00	0	
Total CLN745 SPOT										0.00	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 CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.37794				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.84702				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	102.35100				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	102.60378				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.20127				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.46896				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	103.29020				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.47129				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.49555				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	99.94036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	102.17758				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.87091				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.94094				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	96.25585				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	103.47129				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	100.82090				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	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.62834				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.14607				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.35954				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

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 28/08/2028 Spot Bond					0.00000	102.87827				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	102.40829				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	110.53697				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.50829				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	101.69738				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	102.14621				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.15699				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	104.42319				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.21088				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.23459				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.62756				0.00	0	
Total CLN785 SPOT										0.00	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 CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.62756				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	113.93610				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	113.76877				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	102.36192				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 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	
CLN791 On 31/01/2025 Spot Bond					0.00000	102.36192				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	103.06000				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.36192				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.62763				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.36192				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.36208				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.37240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.37240				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.58256				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	89.67561				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	105.15320				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	102.16345				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.38332				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.58946				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	102.23244				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.54500	96.72580	9.54500	96.70115				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.80775				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN815 On 31/01/2025 Spot Bond					0.00000	102.36192				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	102.36216				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	102.38332				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	102.14621				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.36192				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.36216				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.62764				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.36216				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	102.36216				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	102.36181				0.00	0	
Total CLN826 SPOT										0.00	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 CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	102.36216				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.68500				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.36192				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.85919				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.34188				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	102.36181				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.64000	9.64000	9.64000	102.16906				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.57574				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.57588				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.57588				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.57577				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.62963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.86251				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	101.21956				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	100.62764				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.62763				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.62723				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.50233				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.80037				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.86816				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	

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 20/06/2027 Spot Bond					0.00000	100.90200				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.95272				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.96881				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85: On 23/09/2026 Spot Bond					0.00000	100.86069				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85: On 06/08/2023 Spot Bond					0.00000	103.52726				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	86.58367				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	102.36216				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	100.90844				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	100.86009				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	101.18195				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	

Contract 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 CLN865										0.00	0	
CLN865 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	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.58824				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	89.82300				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	102.10325				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	102.12468				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	102.11389				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.10238				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.57574				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.88025				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.86932				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.86932				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	102.09878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.48943				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.48715				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	87.44993				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	102.09231				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	86.23269				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	85.04107				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	85.04107				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	84.86450				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	85.01160				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.89000	5.89000	5.89000	128.49996				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	107.83434				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN89(On 20/12/2027 Spot Bond					0.00000	100.94877				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.90689				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89 On 31/07/2025 Spot Bond					0.00000	102.36216				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89 On 20/12/2025 Spot Bond					0.00000	100.88574				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	101.57574				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89 On 30/09/2027 Spot Bond					0.00000	100.62756				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89 On 02/04/2026 Spot Bond					0.00000	100.46892				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.18705				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.69935				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90 On 20/12/2027 Spot Bond			11.68500	11.68500	11.68500	102.36956				0.00	0	
Total CLN901 SPOT										0.00	0	

Contract 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 CLN901										0.00	0	
CLN901 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	
CLN902 On 20/12/2027 Spot Bond			11.32500	11.32500	11.32500	100.47458				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.13574				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.00092				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.94313				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.15596				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 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	
CLN908 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	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.94891				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	102.92199				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	102.36163				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.94493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	101.08109				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	101.50757				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	100.86498				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.57595				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.57595				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.57581				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	101.57581				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	101.04839				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.99133				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN925 On 20/06/2028 Spot Bond					0.00000	100.99696				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.00500				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	101.00098				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	102.36163				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN930 On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	98.96720				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	101.00902				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			12.68000	12.68000	12.68000	99.25690				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN935 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN936 On 20/03/2026 Spot Bond					0.00000	101.18205				0.00	0	
Total CLN936 SPOT										0.00	0	

Contract 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 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	100.83671				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94: On 20/03/2026 Spot Bond					0.00000	101.10181				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94: On 20/06/2030 Spot Bond					0.00000	101.06525				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN94: On 31/03/2031 Spot Bond					0.00000	100.62747				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN94: On 31/03/2031 Spot Bond					0.00000	100.62747				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN94: On 31/03/2028 Spot Bond					0.00000	100.62950				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	100.94468				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	100.83187				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	100.95675				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN94: On 20/06/2030 Spot Bond					0.00000	101.04920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.98088				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.09733				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.62763				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	100.83392				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	100.99696				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.87237				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	100.95675				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	101.44884				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	101.38383				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN96(On 30/09/2026 Spot Bond					0.00000	100.75065				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN96 On 20/06/2026 Spot Bond					0.00000	100.45685				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.53000	100.70474	11.53000	100.67391				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.65000	99.93936	11.65000	99.90844				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.30000	92.41183	13.30000	92.37932				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.89000	92.36527	11.89000	92.33612				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.54908				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.64000	10.64000	10.64000	101.45679				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.31030				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.70429				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.28893				0.00	0	110,000,00
Total DSY06 SPOT										0.00	0	110,000,00
Total For DSY06										0.00	0	110,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.92142				0.00	0	
Total DSY07 SPOT										0.00	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 DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.91413				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.92948				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.15750				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	100.89111				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	100.91295				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.64000	104.10795	9.64000	104.08087				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	104.08043	9.69000	104.05323				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.08043	9.69000	104.05323				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.84000	100.29515	10.84000	100.26591				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.94000	100.81187	10.94000	100.78221				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	104.25243	10.10000	104.22406				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.25243	10.10000	104.22406				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	100.36154				0.00	0	
Total DVF24 SPOT										0.00	0	

Contract 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 DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.59444				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.44960				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.54676				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.31250				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.19321				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.44847				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.63895				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.96760				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.31169				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.83375				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	103.99166				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.60350				0.00	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 DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.64754				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.98000	119.28671	5.98000	119.25354				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.90000	100.99196	5.90000	102.67561				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	152.35271	2.25000	154.03895				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.31500	158.20331	5.31500	158.16209				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.21000	142.84625	5.21000	142.80942				0.00	0	150,000,00
Total EL29 SPOT										0.00	0	150,000,00
Total For EL29										0.00	0	150,000,00
EL30 On 29/07/2030 Spot Bond			5.21000	136.57265	5.21000	136.53713				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.80000	121.64981	5.80000	121.61644				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.77000	104.95686	5.77000	106.63986				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	152.35271	2.25000	154.03895				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	205.34583				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	202.01533				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	189.24265				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	157.56231				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	156.50524				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	152.32381				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	141.63671				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	136.34842				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	138.50508				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	114.83157				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	110.22141				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	124.66651				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.95000	101.43521	10.95000	101.40583				0.00	0	
Total EMM03 SPOT										0.00	0	

Contract 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 EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.29000	13.29000	13.29000	93.13837				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.34000	13.34000	13.34000	96.57449				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			11.04000	11.04000	11.04000	99.83264				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.04000	11.04000	11.04000	99.24650				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.83000	12.83000	12.83000	95.11416				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.93000	11.93000	11.93000	97.43759				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.33000	15.33000	15.33000	90.33934				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.19066				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.29769				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.39548				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.38436				0.00	0	500,000,00
Total EPF022 SPOT										0.00	0	500,000,00
Total For EPF022										0.00	0	500,000,00
EPF023 On 07/09/2026 Spot Bond					0.00000	101.23117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.42038				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.06732				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.86025				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	101.78303				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC5 On 14/03/2024 Spot Bond					0.00000	100.95089				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.70023				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.66304				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.26646				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	99.70087				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.78013				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.27756				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	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
EQT01(On 12/11/2024 Spot Bond					0.00000	102.09553				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01(On 11/11/2023 Spot Bond					0.00000	101.72256				0.00	0	70,000,00
Total EQT011 SPOT										0.00	0	70,000,00
Total For EQT011										0.00	0	70,000,00
EQT01(On 11/11/2025 Spot Bond					0.00000	101.79504				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01(On 11/11/2027 Spot Bond					0.00000	102.30725				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	101.72317				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	101.77551				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	101.74924				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	101.80159				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	101.74957				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	101.72146				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	101.74073				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3(On 17/02/2028 Spot Bond					0.00000	101.77529				0.00	0	
Total ERSA31 SPOT										0.00	0	

Contract 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 ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.81005				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.83611				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.84000	97.71744	9.84000	97.69180				0.00	0	2,485,900,00
Total ES26 SPOT										0.00	0	2,485,900,00
Total For ES26										0.00	0	2,485,900,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.34115	7.85000	102.31963				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.43000	74.58231	12.54500	74.03789				0.00	0	2,923,669,00
Total ES33 SPOT										0.00	0	2,923,669,00
Total For ES33										0.00	0	2,923,669,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.59405	7.50000	102.57352				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.94000	70.93913	13.05500	70.32438				0.00	0	24,900,00
Total ES42 SPOT										0.00	0	24,900,00
Total For ES42										0.00	0	24,900,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.99844	8.50000	101.97525				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.82000	11.82000	11.82000	98.35363				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.83000	14.83000	14.83000	91.33025				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.69360				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.78088				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.70088				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.40100				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.57258				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.13992				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	102.13462				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.86279				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.39617				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.63536				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.65141				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	103.21842				0.00	660,000,000	53,320,000,00
Total FRB24 SPOT										0.00	660,000,000	53,320,000,00
Total For FRB24										0.00	660,000,000	53,320,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.92490				0.00	0	28,940,000,00
Total FRB25 SPOT										0.00	0	28,940,000,00
Total For FRB25										0.00	0	28,940,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.03039				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.62000	102.71330	9.62000	102.68695				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.15445				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.83745				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.54000	98.77055	9.54000	98.74541				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.26912				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.58288				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.81959				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.82012				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	102.35442				0.00	0	
Total FRB35 SPOT										0.00	0	

Contract 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 FRB35										0.00	0	
FRB36 On 14/09/2033 Spot Bond					0.00000	101.02342				0.00	3,200,000,000	3,200,000,000
Total FRB36 SPOT										0.00	3,200,000,000	3,200,000,000
Total For FRB36										0.00	3,200,000,000	3,200,000,000
FRBI23 On 07/12/2023 Spot Bond			5.17200	332.10791	5.17200	332.02258				0.00	0	4,000,000
Total FRBI23 SPOT										0.00	0	4,000,000
Total For FRBI23										0.00	0	4,000,000
FRBI25 On 31/01/2025 Spot Bond			4.87000	4.87000	4.87000	169.11336				0.00	0	24,000,000
Total FRBI25 SPOT										0.00	0	24,000,000
Total For FRBI25										0.00	0	24,000,000
FRBI28 On 31/03/2028 Spot Bond			5.06000	217.64339	5.06000	217.58796				0.00	0	40,000,000
Total FRBI28 SPOT										0.00	0	40,000,000
Total For FRBI28										0.00	0	40,000,000
FRBI29 On 31/03/2029 Spot Bond			5.37000	5.37000	5.37000	116.87098				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	229.16899				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.80000	97.88005	5.80000	97.85320				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.85000	95.43139	5.85000	95.40517				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.62000	9.62000	9.62000	88.86705				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.62000	9.62000	9.62000	87.91153				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.92000	5.92000	5.92000	166.54001				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC170 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	101.15461				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.31778				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	102.25016				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.80047				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.81843				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.15196				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.03879				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.60312				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.31917				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

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 31/05/2024 Spot Bond					0.00000	102.08478				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.84005				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.90693				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.95697				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	101.04469				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	102.29367				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.90049				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	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.03433				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.91235				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.47120				0.00	0	56,000,00
Total FRC325 SPOT										0.00	0	56,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRC325										0.00	0	56,000,00
FRC32: On 06/11/2023 Spot Bond					0.00000	101.89205				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.68523				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.27227				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.65906				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	101.02937				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.47870				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.39070				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.25649				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.50853				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.41968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	102.41743				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	102.40550				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	102.42333				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	102.38977				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	102.32551				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2024 Spot Bond					0.00000	100.56773				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	102.12003				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.65677				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.96951				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	91.44870				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

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 31/05/2024 Spot Bond					0.00000	101.57068				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.75890				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.85763				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.87689				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	101.69086				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.69086				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.66356				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	101.66356				0.00	0	70,000,00
Total FRC387 SPOT										0.00	0	70,000,00
Total For FRC387										0.00	0	70,000,00
FRC38: On 07/12/2023 Spot Bond					0.00000	101.34168				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	102.05335				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.72711				0.00	0	
Total FRC394 SPOT										0.00	0	

Contract 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 FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.47970				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.97235				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	99.97103				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	99.96901				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	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: 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	
FRC40: 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	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.46153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.21660				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	102.47974				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	101.69692				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.72092				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.43725				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.64384				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 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	
FRC416 On 31/05/2027 Spot Bond					0.00000	101.69159				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.70337				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	100.80037				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.81264				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.81264				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.60334				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.62954				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.65627				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	100.94387				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.35778				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.47967				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.42620				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.49383				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.56881				0.00	0	
Total FRC435 SPOT										0.00	0	

Contract 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 FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.93662				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.10763				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.11935				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.58950				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.58950				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.96486				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.86286				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	102.29856				0.00	0	1,980,000,00
Total FRC445 SPOT										0.00	0	1,980,000,00
Total For FRC445										0.00	0	1,980,000,00
FRC44: On 31/08/2027 Spot Bond					0.00000	101.57599				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.12211				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.57599				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.58950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(On 20/12/2030 Spot Bond					0.00000	100.97280				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45(On 28/06/2026 Spot Bond					0.00000	100.62137				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45(On 28/10/2023 Spot Bond					0.00000	102.29856				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45(On 29/10/2025 Spot Bond					0.00000	102.27589				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45(On 20/06/2028 Spot Bond					0.00000	100.87219				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45(On 21/01/2030 Spot Bond					0.00000	99.97118				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45(On 18/04/2028 Spot Bond					0.00000	100.06063				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45(On 16/11/2027 Spot Bond					0.00000	101.78380				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45(On 20/12/2029 Spot Bond					0.00000	100.92853				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45(On 31/07/2025 Spot Bond					0.00000	102.64953				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC46: On 30/04/2025 Spot Bond					0.00000	102.63699				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	102.47974				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	99.99933				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	100.82393				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	101.99744				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	100.88871				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	101.50841				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	101.82699				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 31/07/2023 Spot Bond			10.00000	278.31786	10.00000	106.19745				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	

Contract 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 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			4.80200	4.80200	4.80200	101.31411				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	111.67579	5.34000	111.64661				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.65000	116.32855	5.65000	118.25993				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.06549				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.00926				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	102.56062				0.00	0	120,000,00

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 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	102.76741				0.00	2,000,000,000	1,000,000,00
Total FRJ26 SPOT										0.00	2,000,000,000	1,000,000,00
Total For FRJ26										0.00	2,000,000,000	1,000,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.00014				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.78232				0.00	1,210,000,000	1,210,000,00
Total FRJ27S SPOT										0.00	1,210,000,000	1,210,000,00
Total For FRJ27S										0.00	1,210,000,000	1,210,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.46400				0.00	2,000,000,000	1,000,000,00
Total FRJ28 SPOT										0.00	2,000,000,000	1,000,000,00
Total For FRJ28										0.00	2,000,000,000	1,000,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.37580				0.00	0	990,000,00
Total FRJ29 SPOT										0.00	0	990,000,00
Total For FRJ29										0.00	0	990,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.43531				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.12139				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.63779				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.74112				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond					0.00000	104.97317				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.73000	5.73000	5.73000	117.18963				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10: On 23/01/2024 Spot Bond					0.00000	99.78514				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10: On 31/01/2038 Spot Bond			5.76000	116.82339	5.76000	116.79127				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			5.70000	231.53475	5.70000	231.47188				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.95000	112.37451	5.95000	114.30586				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	231.47188				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			5.02000	168.78552	5.02000	168.74246				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	119.39393	3.70500	119.36772				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.70000	117.62176	5.70000	117.58962				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.82000	229.23200	5.82000	229.16899				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.82000	229.23200	5.82000	229.16899				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			5.00000	168.83483	5.00000	168.79186				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.90000	227.71196	5.90000	227.64891				0.00	0	
Total FRS123 SPOT										0.00	0	

Contract 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 FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.90000	114.98574	5.90000	114.95370				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.26000	215.78696	5.26000	215.73086				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.65000	105.71532	6.65000	105.68375				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.26000	215.78696	5.26000	215.73086				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.26000	215.78696	5.26000	215.73086				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.41000	218.29934	6.41000	218.23594				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.60000	106.30446	6.60000	106.27283				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	114.95370				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.69000	115.79195	5.69000	117.72332				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.57000	212.94566	5.57000	212.88855				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.18000	222.48557	6.18000	222.42232				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.70000	211.76708	5.70000	211.70954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.70000	211.76708	5.70000	211.70954				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.10100	217.26133	5.10100	217.20575				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.77000	166.95034	5.77000	166.90439				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			6.05000	208.63140	6.05000	208.57279				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.09000	208.27648	6.09000	208.21774				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.74000	167.02321	5.74000	166.97739				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.56500	212.99114	5.56500	212.93403				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.10000	6.10000	6.10000	208.12908				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	99.88807				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.83308				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS182 On 27/09/2025 Spot Bond					0.00000	100.66630				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 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	
FRS186 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	
FRS187 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	
FRS194 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	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.90188				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	102.05733				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.88087				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.57222				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.16723				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.65377				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	

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 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	100.83125				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.84678				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	101.01359				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.75567				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	73.61683				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.56682				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 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	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.03600				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	106.26858				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 02/03/2024 Spot Bond					0.00000	101.29952				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	136.67918				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.88122				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.63335				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.62300				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 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	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.62576				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.62354				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.71656				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.00844				0.00	0	
Total FRS279 SPOT										0.00	0	

Contract 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 FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.86373				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	100.64558				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.70500	10.70500	10.70500	97.53058				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.70500	10.70500	10.70500	97.53058				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	102.30617				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.10410				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	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 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	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.76972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 30/04/2026 Spot Bond					0.00000	102.47974				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 13/07/2027 Spot Bond					0.00000	120.98993				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			10.04000	10.04000	10.04000	103.50139				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.88985				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	100.76202				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	102.01377				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.16653				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	100.62944				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	103.34867				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS31(On 17/11/2023 Spot Bond			4.75000	4.75000	4.75000	100.52023				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS32(On 26/04/2024 Spot Bond					0.00000	93.64119				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS32(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	
FRS32(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	
FRS32(On 20/11/2023 Spot Bond					0.00000	97.19068				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS32(On 31/07/2023 Spot Bond			9.53450	291.62304	9.53450	102.96575				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS32(On 31/07/2023 Spot Bond			9.70000	291.84020	9.70000	102.99225				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS32(On 31/07/2023 Spot Bond			9.36000	105.92909	9.36000	102.93780				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS32(On 31/07/2023 Spot Bond			9.45000	105.97202	9.45000	102.95221				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS32(On 31/07/2023 Spot Bond			9.41000	105.95295	9.41000	102.94581				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS32(On 01/06/2028 Spot Bond					0.00000	111.57001				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS33(On 01/06/2030 Spot Bond					0.00000	101.43959				0.00	0	
Total FRS330 SPOT										0.00	0	

Contract 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 FRS330									0.00	0	
FRS33 On 31/03/2026 Spot Bond					0.00000	100.62961			0.00	0	
Total FRS331 SPOT									0.00	0	
Total For FRS331									0.00	0	
FRS33 On 30/04/2026 Spot Bond					0.00000	101.51850			0.00	0	
Total FRS332 SPOT									0.00	0	
Total For FRS332									0.00	0	
FRS33 On 07/03/2028 Spot Bond					0.00000	101.41500			0.00	0	
Total FRS333 SPOT									0.00	0	
Total For FRS333									0.00	0	
FRS33 On 21/12/2027 Spot Bond					0.00000	100.83592			0.00	0	
Total FRS334 SPOT									0.00	0	
Total For FRS334									0.00	0	
FRS33 On 06/07/2028 Spot Bond					0.00000	100.51895			0.00	0	
Total FRS335 SPOT									0.00	0	
Total For FRS335									0.00	0	
FRS33 On 10/07/2028 Spot Bond					0.00000	101.30927			0.00	0	
Total FRS336 SPOT									0.00	0	
Total For FRS336									0.00	0	
FRS33 On 16/02/2027 Spot Bond					0.00000	100.26942			0.00	0	
Total FRS337 SPOT									0.00	0	
Total For FRS337									0.00	0	
FRS33 On 15/07/2024 Spot Bond					0.00000	100.06350			0.00	0	
Total FRS338 SPOT									0.00	0	
Total For FRS338									0.00	0	
FRS33 On 17/07/2026 Spot Bond					0.00000	103.51137			0.00	0	
Total FRS339 SPOT									0.00	0	
Total For FRS339									0.00	0	
FRS34 On 19/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	8,000,000.00
Total FRS340 SPOT									0.00	0	8,000,000.00
Total For FRS340									0.00	0	8,000,000.00
FRS34 On 19/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000.00
Total FRS341 SPOT								10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000.00
Total For FRS341								10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000.00
FRS36 On 07/12/2023 Spot Bond			4.81200	4.81200	4.81200	332.47275			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.19200	333.32787	4.19200	333.25087				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	332.79860				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	102.04662				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.60000	105.70257	5.60000	107.46947				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.19000	64.95126	5.19000	112.38616				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			4.89000	4.89000	4.89000	169.06384				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	168.37267				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	331.47405				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.44000	102.85039	9.44000	102.82448				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.39000	100.51534	9.39000	100.48987				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.65000	102.45006	9.65000	102.42368				0.00	0	511,70
Total FRX26 SPOT										0.00	0	511,70
Total For FRX26										0.00	0	511,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			9.97000	104.39852	9.97000	104.37092				0.00	0	50,000,00
Total FRX27 SPOT										0.00	0	50,000,00
Total For FRX27										0.00	0	50,000,00
FRX28 On 26/07/2028 Spot Bond			10.18000	99.63262	10.18000	99.60529				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.62000	100.57610	10.62000	100.54736				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.90000	96.81633	10.90000	96.78795				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.00000	100.54212	11.00000	100.51271				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.75000	67.39514	12.75000	67.37238				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.53530				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.50557				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.46543				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.70396				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.50070				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	99.99987				0.00	0	61,568,60
Total FST3A3 SPOT										0.00	0	61,568,60

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 FST3A3										0.00	0	61,568,60
FST3A On 20/10/2026 Spot Bond					0.00000	99.99985				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.06129				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	101.64865				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.44464				0.00	230,000,000	2,000,000,00
Total GH5A31 SPOT										0.00	230,000,000	2,000,000,00
Total For GH5A31										0.00	230,000,000	2,000,000,00
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.49323				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.82684				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.97000	118.32657	4.97000	118.29673				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.08983				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.34900	102.75881	9.34900	102.73307				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.57686				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.05000	104.04792	8.05000	104.02550				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.86041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.72900				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.20770				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.62024				0.00	0	800,000,00
Total GRT27 SPOT										0.00	0	800,000,00
Total For GRT27										0.00	0	800,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	101.18187				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.61721				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.41405				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.39403				0.00	0	1,500,000,00
Total GRT32 SPOT										0.00	0	1,500,000,00
Total For GRT32										0.00	0	1,500,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	100.98580				0.00	0	600,000,00
Total GRT33 SPOT										0.00	0	600,000,00
Total For GRT33										0.00	0	600,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	100.78638				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.89474				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	101.16218				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	102.05589				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.88006				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.36268				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.18414				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.42150				0.00	200,000,000	100,000,000
Total GRT48 SPOT										0.00	200,000,000	100,000,000
Total For GRT48										0.00	200,000,000	100,000,000
GRT49 On 10/06/2025 Spot Bond					0.00000	101.19089				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.62482				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.00408				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.04276				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.94538				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.74718				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	101.23854				0.00	0	
Total GRT55 SPOT										0.00	0	

Contract 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 GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	101.28695				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS000: On 08/11/2023 Spot Bond					0.00000	101.72727				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.67000	9.67000	9.67000	100.28242				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.53672				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	100.00000				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.42531				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.50902				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.12912				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.94740				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	101.10828				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.62763				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.32621				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.85577				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	101.65160				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.04366				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.36564				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.02605				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	102.20126				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	102.02331				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.40780				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.41622				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.47200	331.73624	5.47200	331.64838				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
HWAY2 On 07/12/2024 Spot Bond			5.60200	5.60200	5.60200	331.21239				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.91000	101.42459	10.91000	101.39483				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.49000	76.92230	5.49000	112.83715				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.55500	80.30203	12.55500	84.88294			12,991,914,000.00		1,034,800	4,401,034,800
Total HWAY34 SPOT									12,991,914,000.00		1,034,800	4,401,034,800
Total For HWAY34									12,991,914,000.00		1,034,800	4,401,034,800
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.05696	100.00000	13.54911				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.57500	79.41011	12.57500	83.99125				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.05037	100.00000	13.54254				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.40000	168.57726	4.32000	170.48273			262,833,686,080,000.00		514,280,383,200	471,952,479,000
Total I2025 SPOT									262,833,686,080,000.00		514,280,383,200	471,952,479,000
Total For I2025									262,833,686,080,000.00		514,280,383,200	471,952,479,000
I2029 On 31/03/2029 Spot Bond			4.52000	122.21943	4.50000	122.31850			514,848,300,676,000.00		113,904,491,300	366,213,395,100
Total I2029 SPOT									514,848,300,676,000.00		113,904,491,300	366,213,395,100
Total For I2029									514,848,300,676,000.00		113,904,491,300	366,213,395,100
I2031 On 31/01/2031 Spot Bond			4.41000	100.77909	4.41000	102.91798				0.00	0	1,700,000,000
Total I2031 SPOT										0.00	0	1,700,000,000
Total For I2031										0.00	0	1,700,000,000
I2033 On 28/02/2033 Spot Bond			4.84000	116.46369	4.84000	116.43480			278,455,872,704,000.00		470,755,345,600	381,091,582,500
Total I2033 SPOT									278,455,872,704,000.00		470,755,345,600	381,091,582,500
Total For I2033									278,455,872,704,000.00		470,755,345,600	381,091,582,500
I2038 On 31/01/2038 Spot Bond			4.99000	125.62006	5.00000	127.40438			332,933,174,250,000.00		66,720,075,000	417,235,722,000
Total I2038 SPOT									332,933,174,250,000.00		66,720,075,000	417,235,722,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2038									12,933,174,250,000.00	66,720,075,000	417,235,722,00
I2046 On 31/03/2046 Spot Bond			5.00000	110.49122	5.00000	110.46326			232,068,356,500,000.00	46,413,671,300	417,650,705,50
Total I2046 SPOT									12,068,356,500,000.00	46,413,671,300	417,650,705,50
Total For I2046									12,068,356,500,000.00	46,413,671,300	417,650,705,50
I2050 On 31/12/2050 Spot Bond			4.99000	110.27762	5.00000	110.05971			170,540,393,684,000.00	34,176,431,600	405,531,504,90
Total I2050 SPOT									10,540,393,684,000.00	34,176,431,600	405,531,504,90
Total For I2050									10,540,393,684,000.00	34,176,431,600	405,531,504,90
IBG01 On 07/02/2025 Spot Bond					0.00000	101.71229			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.52515			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			5.27200	331.98392	5.27200	331.89775			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.96841			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.83394			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.06852			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.56347			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.35054			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.83493			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.75427			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.84816				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.48867				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.34903				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.37936				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.52323				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	102.09664				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.38292				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.18841				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.69385				0.00	0	800,000,00
Total IBL167 SPOT										0.00	0	800,000,00
Total For IBL167										0.00	0	800,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	101.74775				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.21842				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL178 On 19/07/2026 Spot Bond					0.00000	100.10278				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.39830				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.58404				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.24255				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.71641				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.26951				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.17909				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.79347				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.15796				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.85488				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.39279				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	100.77169				0.00	0	
Total IBL203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.90066				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.51210				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.66727				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.61349				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.88146				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.82922				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			8.60000	8.60000	8.60000	100.56134				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.87360				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.44986				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.41733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	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	101.18419				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.68108				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.83009				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.81943				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.50000	9.50000	9.50000	99.67419				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.59019				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.60435				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.56646				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.39058				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.34497				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL238 On 14/07/2024 Spot Bond			9.14000	9.14000	9.14000	99.96757				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.05472				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	99.82693				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.82105				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.87871				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.40500	10.40500	10.40500	99.97833				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.75805				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.70242				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			8.55000	100.70069	8.55000	100.67754				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.23600				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.93611				0.00	0	
Total IBL250 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.40005				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.12599				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.99307				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.98084				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	101.98443				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	102.02767				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	102.25519				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	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.67246				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.52130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.08452				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.28467				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.23718				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.83000	104.57886	9.83000	104.55114				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.63734				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.08000	100.82964	10.08000	100.80271				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.34000	101.77489	11.34000	101.72989				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.64000	101.77503	10.64000	101.74620				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.01045				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.34750				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.91624				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.91921				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.53513				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.81951				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.39000	100.10624	9.39000	100.08114				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.09098				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.67301				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.42270				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.77036				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.32794				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.50891				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.72474				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.34331				0.00	0	
Total INLV12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.71557				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.57584				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.01372				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.80901				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.30887				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.48134				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.98084				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.52388				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.53954				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.50028				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.53174				0.00	0	282,000,00
Total IPF38 SPOT										0.00	0	282,000,00
Total For IPF38										0.00	0	282,000,00
IPF39 On 23/02/2029 Spot Bond					0.00000	101.53954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.30111				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.16978				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.48455				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.51521				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.19562				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.88977				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.25835				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.77000	98.80556	8.77000	98.78240				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.20030				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2023 Spot Bond			7.78000	103.39462	7.78000	103.37263				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.14769				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.82000	102.70744	8.82000	102.68287				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.20120				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.76000	102.68458	8.76000	102.66018				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.70050				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	100.47780				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			9.00000	101.18020	9.00000	101.15587				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.69500	9.69500	9.69500	101.70126				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	99.80374				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.72123				0.00	0	
Total IVC223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.62936				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.64000	10.64000	10.64000	100.12362				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.36881				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.01000	10.01000	10.01000	99.58964				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.01235				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.98500	8.98500	8.98500	99.90918				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.61000	9.61000	9.61000	99.92493				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.44924				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.90689				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.90217				0.00	0	
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	100.91495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.46056				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.90869				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.89480				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.44759				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.61284				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.89803				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.90281				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.92934	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				101.92934	0.00000	103.50257				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	99.97104				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	99.83558				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC251 On 19/01/2024 Spot Bond			8.56000	8.56000	8.56000	101.45695				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.14000	11.14000	11.14000	100.31300				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.92455				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.94870				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	99.99956				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.46660				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.04224				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.12296				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.46660				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	99.84684				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.29441				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.23348				0.00	0	
Total IVC263 SPOT										0.00	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 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	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.16726				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	102.20215				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.02756				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.71149				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	99.78260				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.99309				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.85308				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.60921				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.47152				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.35919				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.49955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.56044				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.61196				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.60413				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.62638				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.14000	114.39780	10.14000	114.36706				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.00926				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.05278				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.31530				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.29873				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.78510				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.93843				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.58884				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	101.62089				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.65292				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.13967				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.22271				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.69000	14.69000	14.69000	103.00003				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.55805				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	101.55235				0.00	0	4,520,000,00
Total MBF070 SPOT										0.00	0	4,520,000,00
Total For MBF070										0.00	0	4,520,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.93629				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	101.55515				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07i On 30/09/2025 Spot Bond					0.00000	100.74102				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07i On 31/05/2024 Spot Bond					0.00000	101.28108				0.00	0	
Total MBF074 SPOT										0.00	0	

Contract 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 MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.31216				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.82263				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.67478				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.62639				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.88666				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.69429				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.39000	9.39000	9.39000	108.42652				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.31769				0.00	0	120,000,00
Total MMIG06 SPOT										0.00	0	120,000,00
Total For MMIG06										0.00	0	120,000,00
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.54557				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01: On 10/12/2026 Spot Bond					0.00000	101.89627				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02: On 10/12/2026 Spot Bond			10.06000	98.85564	10.06000	98.82913				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03: On 15/03/2028 Spot Bond					0.00000	102.43835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.29000	94.00389	10.29000	93.94581				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.22575				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			10.61000	98.95817	10.61000	98.93037				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.52339				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.81166				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.25242				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.99792				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.35085				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.88907				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.89048				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.72050				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			9.98500	96.07959	9.98500	96.05373				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	102.65281				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.17732				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.27828				0.00	0	1,530,000,00
Total MTN26 SPOT										0.00	0	1,530,000,00
Total For MTN26										0.00	0	1,530,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.89521				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.56444				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.14495				0.00	0	470,000,00
Total MTN29 SPOT										0.00	0	470,000,00
Total For MTN29										0.00	0	470,000,00
MTN30 On 15/09/2028 Spot Bond					0.00000	102.63125				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.38973				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.87826				0.00	200,000,000	100,000,00
Total MTN32 SPOT										0.00	200,000,000	100,000,00
Total For MTN32										0.00	200,000,000	100,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.87547				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.26856				0.00	0	
Total MTN35 SPOT										0.00	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 MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.78582				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.56999				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	100.58288				0.00	400,000,000	200,000,000
Total MTN38 SPOT										0.00	400,000,000	200,000,000
Total For MTN38										0.00	400,000,000	200,000,000
MTN39 On 29/06/2030 Spot Bond					0.00000	100.59680				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.65165				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.76544				0.00	0	40,000,000
Total MWAR06 SPOT										0.00	0	40,000,000
Total For MWAR06										0.00	0	40,000,000
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.63551				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.63563				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.58406				0.00	0	100,000,000
Total MWAR09 SPOT										0.00	0	100,000,000
Total For MWAR09										0.00	0	100,000,000
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.48827				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.92474				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.02536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.11775				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.79000	104.72103	9.79000	104.69303				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.90000	103.94356	10.90000	103.91309				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.42954				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	102.80834				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.15615				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	102.10569				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.95249				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.35000	103.49303	9.35000	103.46734				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.47000	104.09198	9.47000	104.06538				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			9.68000	103.05668	9.68000	103.03006				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20/ On 01/06/2026 Spot Bond			9.45000	103.62887	9.45000	103.60272				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.85000	102.52831	9.85000	102.50109				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.51800	106.29582	8.51800	106.27173				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.89000	105.45131	9.89000	105.42365				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	103.11971				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.04695				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.48500	106.16812	9.48500	106.14139				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.16500	104.72388	8.16500	104.70052				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.63000	107.19219	9.63000	107.16434				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.32000	104.14459	9.32000	104.11838				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			9.06000	101.89749	9.06000	101.87288				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.39663				0.00	0	
Total NBK36B SPOT										0.00	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 NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.14837				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.50698				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.14585				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.82985				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.75533				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.00399				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.29815				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.81978				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.26548				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.69160				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	102.29528				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	102.19160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5: On 01/08/2029 Spot Bond					0.00000	101.98765				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6: On 24/02/2025 Spot Bond					0.00000	101.62420				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.84083				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.18567				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 21/02/2026 Spot Bond					0.00000	101.41161				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.42574				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6: On 21/02/2028 Spot Bond					0.00000	102.01563				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6: On 21/02/2030 Spot Bond					0.00000	101.51811				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6: On 21/02/2033 Spot Bond					0.00000	101.52928				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.76786				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	

Contract 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 NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.88500	103.39076	10.88500	103.36099				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.85628				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.54000	103.44488	10.54000	103.41601				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.86032				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.86659				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.87466				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.29848				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.29848				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.70339				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.47268				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.86463				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	100.87660				0.00	310,000,000	480,000,00

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 NGL07 SPOT										0.00	310,000,000	480,000,000
Total For NGL07										0.00	310,000,000	480,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	104.07287				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.66448				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.66204				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.69145				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	100.59875				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.53910				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.17017				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.67793				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.59430				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.12316				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.33387				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	

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 04/11/2026 Spot Bond					0.00000	102.48948				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	102.19926				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.74016				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	101.20317				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	100.74006				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.91706				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.19362				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.46741				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	104.05767				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	102.69085				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.88706				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	100.90262				0.00	0	
Total NHM022 SPOT										0.00	0	

Contract 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 NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.96953				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.52354				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.66927				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	101.78281				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	228.21752				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.07000	5.07000	5.07000	217.49467				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.07500	5.07500	5.07500	168.60674				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	116.74903				0.00	0	70,000,00
Total NI29 SPOT										0.00	0	70,000,00
Total For NI29										0.00	0	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			5.75000	5.75000	5.75000	116.92388				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.18000	5.18000	5.18000	168.34806				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	280.23034	3.45000	280.17107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	168.84127				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.71500	4.71500	4.71500	220.83521				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.86000	219.51836	4.86000	219.46362				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.65000	92.34625	5.65000	118.25992				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.17555				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	149.78392				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.96164				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.40557				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.44918				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.97521				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	100.07565				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	99.48896				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.60352				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.60080				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.97559				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.12042				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.42063				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.61329				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.45301				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.92610				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.15487				0.00	0	
Total NN075 SPOT										0.00	0	

Contract 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 NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.64968				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.79663				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.47091				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.90477				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.02171				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.90477				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.47657				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.03889				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	100.87541				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.86887				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.92000	10.92000	10.92000	101.37868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.24500	10.24500	10.24500	102.37795				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.27000	10.27000	10.27000	101.29377				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.52345				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.74763				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.66735				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.64835				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	100.62965				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	100.61747				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	102.55661				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	100.45880				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.42011				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	107.95277				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	154.76000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	141.59000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	157.06000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	155.24000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	151.69644				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	

Contract 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 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	101.53196				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.62263				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.59215				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.88032				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	102.25661				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.60833				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.36681				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.69535				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	97.67780				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.61924				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	101.63523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.74832				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.49035				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.73115				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.66721				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.47548				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.46723				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.66000	103.97604	11.66000	103.94385				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	14.85131	100.00000	14.81844				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	101.45365				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.50104				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.78739				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	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
NTC34 On 26/02/2025 Spot Bond					0.00000	101.83051				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	101.24431				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	101.98976				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	100.21928				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	102.01391				0.00	500,000,000	500,000,00
Total NTC38 SPOT										0.00	500,000,000	500,000,00
Total For NTC38										0.00	500,000,000	500,000,00
NTC39 On 14/02/2028 Spot Bond					0.00000	101.70686				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.20975				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.87906				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.81000	106.91753	8.81000	106.89248				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			9.29000	107.88351	9.29000	107.85689				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.55723				0.00	3,800,000,000	1,600,000,00
Total OML11 SPOT										0.00	3,800,000,000	1,600,000,00
Total For OML11										0.00	3,800,000,000	1,600,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	103.49232				0.00	0	40,000,00
Total OML12 SPOT										0.00	0	40,000,00

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 OML12										0.00	0	40,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.66533				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.48738				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.78906				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	101.68067				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.42978				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.91553				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.04328				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.45930				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	103.20786				0.00	200,000,000	100,000,00
Total PEP04 SPOT										0.00	200,000,000	100,000,00
Total For PEP04										0.00	200,000,000	100,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	101.24336				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.41382				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.28827				0.00	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
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.46124				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.42740				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.44780				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.98000	105.23508	9.14000	104.73586			616,275,690,232,000.00	1,077,536,268,400	3,798,114,450,500	
Total R186 SPOT									16,275,690,232,000.00	077,536,268,400	798,114,450,500	
Total For R186									16,275,690,232,000.00	077,536,268,400	798,114,450,500	
R197 On 07/12/2023 Spot Bond			4.20200	333.31538	4.20200	333.23828			636,855,120,000,000.00	151,560,000,000	479,691,900,000	
Total R197 SPOT									16,855,120,000,000.00	151,560,000,000	479,691,900,000	
Total For R197									16,855,120,000,000.00	151,560,000,000	479,691,900,000	
R202 On 07/12/2033 Spot Bond			4.86000	248.44638	4.87000	248.17466			4,395,790,296,000.00	904,483,600	110,896,500,800	
Total R202 SPOT									4,395,790,296,000.00	904,483,600	110,896,500,800	
Total For R202									4,395,790,296,000.00	904,483,600	110,896,500,800	
R2030 On 31/01/2030 Spot Bond			10.31000	89.00345	10.43000	92.44707			293,513,825,364,000.00	3,326,238,004,400	1,182,383,612,800	
Total R2030 SPOT									13,513,825,364,000.00	326,238,004,400	182,383,612,800	
Total For R2030									13,513,825,364,000.00	326,238,004,400	182,383,612,800	
R2032 On 31/03/2032 Spot Bond			10.94000	87.65003	11.08000	86.93262			113,940,835,724,000.00	2,752,645,414,600	3,011,866,417,200	
Total R2032 SPOT									13,940,835,724,000.00	752,645,414,600	011,866,417,200	
Total For R2032									13,940,835,724,000.00	752,645,414,600	011,866,417,200	
R2035 On 28/02/2035 Spot Bond			11.62000	86.16822	11.73500	85.51236			557,794,427,768,000.00	2,715,817,076,400	1,751,791,995,600	
Total R2035 SPOT									17,794,427,768,000.00	715,817,076,400	751,791,995,600	
Total For R2035									17,794,427,768,000.00	715,817,076,400	751,791,995,600	
R2037 On 31/01/2037 Spot Bond			11.97000	76.79826	12.08000	80.41035			226,679,180,214,000.00	2,023,949,806,200	1,774,170,079,400	
Total R2037 SPOT									16,679,180,214,000.00	023,949,806,200	774,170,079,400	
Total For R2037									16,679,180,214,000.00	023,949,806,200	774,170,079,400	
R2040 On 31/01/2040 Spot Bond			12.25000	76.94671	12.35500	80.80654			386,607,864,950,000.00	684,621,050,200	1,567,174,744,200	
Total R2040 SPOT									16,607,864,950,000.00	684,621,050,200	567,174,744,200	
Total For R2040									16,607,864,950,000.00	684,621,050,200	567,174,744,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2044 On 31/01/2044 Spot Bond			12.30000	73.39386	12.41000	77.09906			263,384,804,670,000.00	1,484,828,032,900	1,971,083,232,900
Total R2044 SPOT									3,384,804,670,000.00	484,828,032,900	371,083,232,900
Total For R2044									3,384,804,670,000.00	484,828,032,900	371,083,232,900
R2048 On 28/02/2048 Spot Bond			12.24500	76.36693	12.35500	75.70057			813,950,568,702,500.00	1,721,433,284,500	1,621,163,378,800
Total R2048 SPOT									13,950,568,702,500.00	721,433,284,500	521,163,378,800
Total For R2048									13,950,568,702,500.00	721,433,284,500	521,163,378,800
R2053 On 31/03/2053 Spot Bond			12.27500	98.37489	12.38500	97.52043			413,687,500,000,000.00	522,500,000,000	371,655,355,000
Total R2053 SPOT									13,687,500,000,000.00	522,500,000,000	371,655,355,000
Total For R2053									13,687,500,000,000.00	522,500,000,000	371,655,355,000
R209 On 31/03/2036 Spot Bond			11.68000	66.40567	11.79500	65.83423			941,660,806,160,000.00	594,320,274,500	976,676,496,200
Total R209 SPOT									11,660,806,160,000.00	594,320,274,500	376,676,496,200
Total For R209									11,660,806,160,000.00	594,320,274,500	376,676,496,200
R210 On 31/03/2028 Spot Bond			4.37000	224.19169	4.36000	224.23533			167,285,332,705,000.00	38,280,396,500	319,884,580,800
Total R210 SPOT									17,285,332,705,000.00	38,280,396,500	319,884,580,800
Total For R210									17,285,332,705,000.00	38,280,396,500	319,884,580,800
R213 On 28/02/2031 Spot Bond			10.70500	83.74311	10.84000	83.11751			354,369,019,769,000.00	1,621,146,101,800	1,780,403,084,900
Total R213 SPOT									14,369,019,769,000.00	621,146,101,800	780,403,084,900
Total For R213									14,369,019,769,000.00	621,146,101,800	780,403,084,900
R214 On 28/02/2041 Spot Bond			12.09000	62.12256	12.20500	61.54825			436,558,523,456,000.00	863,238,918,400	543,443,013,200
Total R214 SPOT									16,558,523,456,000.00	863,238,918,400	543,443,013,200
Total For R214									16,558,523,456,000.00	863,238,918,400	543,443,013,200
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.51700			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	102.05240			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.38824			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.09575			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.32604			0.00	0	
Total RDFB21 SPOT									0.00	0	

Contract 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 RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.91649				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.85247				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.40927				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	101.04809				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.90760				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.83115				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.85444				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.13878				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.14763				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.30655				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.64278				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.32103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.47886				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.90175				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.66120				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.32195				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	100.05227				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.06298				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	102.20294				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.01585				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.44020				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.85350				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.19246				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES60 On 06/12/2025 Spot Bond					0.00000	101.19438				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.97141				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.73741				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.95253				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.82135				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.81893				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.85199				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.84393				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.88826				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.88020				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.97678				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.96874				0.00	0	
Total RFCD2 SPOT										0.00	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 RFCD2									0.00	0	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB106 SPOT									0.00	0	
Total For RMB106									0.00	0	
RN202 On 11/07/2027 Spot Bond					0.00000	101.69042			0.00	0	1,000,000,00
Total RN2027 SPOT									0.00	0	1,000,000,00
Total For RN2027									0.00	0	1,000,000,00
RN203 On 17/09/2030 Spot Bond					0.00000	99.81980			0.00	0	
Total RN2030 SPOT									0.00	0	
Total For RN2030									0.00	0	
RW23 On 10/12/2023 Spot Bond			10.07000	100.80579	10.07000	100.77903			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.93500	94.54432	11.93500	94.51438			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			12.15000	93.26447	12.15000	93.23442			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.07855			0.00	400,000,000	200,000,00
Total RWL26 SPOT									0.00	400,000,000	200,000,00
Total For RWL26									0.00	400,000,000	200,000,00
RWL28 On 30/06/2028 Spot Bond			11.11000	95.30821	11.11000	95.28005			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	102.17048			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.50714			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.61500	102.85442	9.61500	102.82818			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.03323				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.43000	104.59745	9.43000	104.57082				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.62000	97.78708	9.62000	97.76211				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.90500	100.64291	9.90500	100.61633				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.62000	103.89364	9.62000	103.86711				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.65000	99.02852	9.65000	99.00274		1,351,000,000,000.00		140,000,000	70,000,000	
Total SBS38 SPOT								1,351,000,000,000.00		140,000,000	70,000,000	
Total For SBS38								1,351,000,000,000.00		140,000,000	70,000,000	
SBS39 On 29/01/2030 Spot Bond			10.56000	95.85595	10.56000	95.82871				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.56500	104.17628	9.56500	104.14984				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.00000	104.84229	10.00000	104.81448				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.32000	9.32000	9.32000	104.81434		17,428,400,000,000.00		1,870,000,000	1,870,000,000	
Total SBS51 SPOT								17,428,400,000,000.00		1,870,000,000	1,870,000,000	
Total For SBS51								17,428,400,000,000.00		1,870,000,000	1,870,000,000	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.88578				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	104.42067				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.79565				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.34340				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	102.32593				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.98375				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.09294				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.07348				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.49896				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.68853				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.35001				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	102.03143				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	102.13718				0.00	0	
Total SBS71 SPOT										0.00	0	

Contract 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 SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.78855				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.12240				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.03674				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	101.67659				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.68196				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.30858				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.14753				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.03500	10.03500	10.03500	101.04887				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.10200	332.19476	5.10200	332.11001				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	233.02244				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.59813				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.89897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.39976				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.85245				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	103.70768				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.70388				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	102.54579				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	100.89772				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	101.57194				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.67436				0.00	0	100,000,00
Total SBT202 SPOT										0.00	0	100,000,00
Total For SBT202										0.00	0	100,000,00
SBT203 On 03/12/2023 Spot Bond			10.02500	101.43636	10.02500	101.40950				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.30164				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	103.05143				0.00	2,000,000,000	1,980,000,000
Total SBT206 SPOT										0.00	2,000,000,000	1,980,000,000
Total For SBT206										0.00	2,000,000,000	1,980,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	104.53998				0.00	0	143,800,000
Total SBT207 SPOT										0.00	0	143,800,000
Total For SBT207										0.00	0	143,800,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.65646				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.71958				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.42832				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.23610				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.09000	97.08757	10.09000	97.06117				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.90007				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.78088				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.76289				0.00	0	130,000,000
Total SLRA8 SPOT										0.00	0	130,000,000
Total For SLRA8										0.00	0	130,000,000
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.81660				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.85270				0.00	0	
Total SLRB6 SPOT										0.00	0	

Contract 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 SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.83472				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.79878				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.85247				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.88859				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.87958				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.87055				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.92419				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.46657				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.29784				0.00	0	180,000,00
Total SNT06 SPOT										0.00	0	180,000,00
Total For SNT06										0.00	0	180,000,00
SNT07 On 06/04/2028 Spot Bond					0.00000	100.38300				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.35097				0.00	0	200,000,00
Total SOL01 SPOT										0.00	0	200,000,00
Total For SOL01										0.00	0	200,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	100.63221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.90262				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.47503				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	101.49424				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.47662				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.49891				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.91892				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.42696				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.45006				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.63176				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.68386				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.66101				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG01: On 29/03/2028 Spot Bond					0.00000	100.94746				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG01: On 03/07/2028 Spot Bond					0.00000	100.57145				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.54242				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	104.66461				0.00	1,500,000,000	1,500,000,000
Total SSA08 SPOT										0.00	1,500,000,000	1,500,000,000
Total For SSA08										0.00	1,500,000,000	1,500,000,000
SSN01: On 31/01/2025 Spot Bond			5.82000	5.82000	5.82000	166.78280				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			9.11500	104.83526	9.11500	104.80974				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.33000	85.44479	10.33000	85.42140				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.75936				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.45771				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.57000	102.63702	9.57000	102.61069				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.60000	117.00344	5.60000	118.93483				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	101.06637				0.00	0	
Total SSN044 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.69780				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.72499				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	331.94768				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.22500	5.22500	5.22500	168.23735				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	114.95370				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	117.05419				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.54000	5.54000	5.54000	213.16169				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.96138				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.50860				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.12570				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	102.03653				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	230.60508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	102.19694				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.63908				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 31/01/2030 Spot Bond			11.09500	89.66313	11.09500	89.63638				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.91844				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.52000	213.40099	5.52000	213.34402				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.82000	229.23200	5.82000	229.16899				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.88728				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/09/2023 Spot Bond					0.00000	101.06188				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	101.27148				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 27/10/2023 Spot Bond					0.00000	99.26854				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14(On 03/11/2023 Spot Bond					0.00000	99.05024				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	99.26090				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.86000	7.86000	7.86000	100.88261				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	98.17222				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	102.00505				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			5.04320	109.75776	5.04320	109.72985				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.99128	45.14212	4.99128	110.22546				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.55199				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	101.05128				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	101.52875				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19(On 20/09/2023 Spot Bond					0.00000	100.76752				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19(On 17/11/2023 Spot Bond			4.99000	4.99000	4.99000	100.56026				0.00	0	
Total SSN196 SPOT										0.00	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 SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	101.90252				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	101.69890				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	101.56533				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	101.44066				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	101.46946				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	100.94241				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	100.69606				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	100.69906				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	100.63341				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	
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN20: On 12/10/2023 Spot Bond					0.00000	100.20764				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	102.06048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	102.86141				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	101.72130				0.00	0	110,000,00
Total SST203 SPOT										0.00	0	110,000,00
Total For SST203										0.00	0	110,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	104.54922				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	102.57195				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.63000	101.50914	9.63000	101.48306				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.53886				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.51963				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	101.48228				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.54062				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.51644				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.27355				0.00	0	370,000,00
Total T17A22 SPOT										0.00	0	370,000,00
Total For T17A22										0.00	0	370,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A23 On 21/02/2026 Spot Bond					0.00000	101.51644				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			7.76000	101.71132	7.76000	101.68994				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.27000	101.93056	8.27000	101.90775				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.43173				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.49265				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.52453				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.51652				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.84000	102.61303	9.84000	102.58581				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.08993				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.04779				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.25743				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.76275				0.00	0	
Total TFS157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.00969				0.00	0	40,000,00
Total TFS159 SPOT										0.00	0	40,000,00
Total For TFS159										0.00	0	40,000,00
TFS16€ On 27/05/2024 Spot Bond					0.00000	101.67165				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2024 Spot Bond					0.00000	100.15755				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.03714				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.04850				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.52423				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.57924				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.24110				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.33370				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.46942				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS17€ On 22/02/2027 Spot Bond					0.00000	101.56574				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS17€ On 30/01/2026 Spot Bond					0.00000	99.72541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	99.86492				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.96540				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.98430				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	101.51670				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			9.04000	102.94773	9.04000	102.92259				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.52471				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.51991				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.31000	101.81188	6.31000	101.79441				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.55516				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.71465				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.71465				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	101.61604				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.60483				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.68170				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.66088				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.94891				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.08476				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.00486				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.58847				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.56446				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	101.55646				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.64606				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.60927				0.00	0	
Total TH17C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.60447				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.94013				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.88104				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.84430				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.42530				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.55655				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.38246				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.66859				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.63659				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.82852				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.79654				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.45220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH1801 SPOT										0.00	0	
Total For TH1801										0.00	0	
TH180:On 21/11/2023 Spot Bond					0.00000	101.42534				0.00	0	
Total TH1802 SPOT										0.00	0	
Total For TH1802										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.99000	103.15743	9.99000	103.13011				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.18692				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.20000	100.75406	10.20000	100.72668				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.38706				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.06224				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.65782				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.23329				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.18406				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.17000	102.32096	10.17000	102.29328				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	81.33404	100.00000	81.16245				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			10.49000	102.16447	10.49000	102.13562				0.00	0	1,691,500,00
Total TN25 SPOT										0.00	0	1,691,500,00
Total For TN25										0.00	0	1,691,500,00
TN25/R On 19/08/2025 Spot Bond			100.00000	30.10582	100.00000	30.03846				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.68000	92.39739	11.68000	92.36890				0.00	0	12,175,200,00
Total TN27 SPOT										0.00	0	12,175,200,00
Total For TN27										0.00	0	12,175,200,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.09153	100.00000	13.06271				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.36000	100.19907	11.36000	100.16849				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.03000	95.67154	12.03000	95.64102				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	116.44024	8.00000	116.41530				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.94200	96.10306	12.94200	96.06977				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.37500	85.46820	13.37500	85.43797			5,350,000,000,000.00	400,000,000	813,700,00	
Total TN40 SPOT									5,350,000,000,000.00	400,000,000	813,700,00	
Total For TN40									5,350,000,000,000.00	400,000,000	813,700,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	102.99062	10.75000	102.96116				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.99536				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	102.14619				0.00	0	
Total TNF27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.20000	103.16936	6.20000	104.86465				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.93136				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.81421				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	100.82292				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.83502				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.16000	99.23211	8.16000	99.21042				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.19652				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			10.17000	101.81818	10.17000	101.79060				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.19455				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			9.17000	101.92789	9.17000	101.90292				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	98.95250				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	100.44033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.88436				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond					0.00000	100.85598				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.01285				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond					0.00000	101.01705				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	95.26525				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	94.72779				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.50221				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.57746				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.08227				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.84875				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	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
TWC44 On 25/08/2023 Spot Bond					0.00000	101.34867				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.18200				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	100.48554				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	100.30459				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
TWC45 On 06/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			522,000,000,000,000.00	65,220,000,000	58,400,000,00	
Total TWC451 SPOT									2,000,000,000,000.00	65,220,000,000	58,400,000,00	
Total For TWC451									2,000,000,000,000.00	65,220,000,000	58,400,000,00	
UG26 On 09/03/2026 Spot Bond			11.46000	103.75386	11.46000	103.72245				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.71812				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.83472				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	101.74505				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.86163				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.70914				0.00	0	
Total UU1A07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.88855				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			11.00500	11.00500	11.00500	99.97948				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	101.92485				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1: On 15/05/2026 Spot Bond					0.00000	102.11066				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.88855				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.93160				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.19322				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.12166				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.15750				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.10373				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.38920				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	101.50340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.36601				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.23556				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.88455				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.90933				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.61581				0.00	0	830,000,00
Total WHL03 SPOT										0.00	0	830,000,00
Total For WHL03										0.00	0	830,000,00
Total for SPOT										2.96e+017	928,350,545,200	064,502,649,25
Total for SPOT :										2.96e+017	928,350,545,200	064,502,649,25
Total Futures										2.96e+017	928,350,740,909	064,504,204,94
Total Options										182 638.80	625	184,25
Grand Total:										2.96e+017	928,350,741,534	064,504,389,15