



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2023

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			12.40703	75.12782	12.38847	75.21223			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.54408	72.98204	12.52469	73.06850			0.00	0	
ES33	On	01/02/2024	Bond Future			12.67650	74.65439	12.65622	74.74304			0.00	0	
ES33	On	02/05/2024	Bond Future			12.81231	72.56729	12.79117	72.65788			0.00	0	
ES33	On	01/08/2024	Bond Future			12.94878	74.25461	12.92672	74.34726			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			12.89134	71.63027	12.85263	71.83211			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.02313	68.94220	12.98283	69.14867			0.00	0	
ES42	On	01/02/2024	Bond Future			13.14477	70.52248	13.10287	70.73387			0.00	0	
ES42	On	02/05/2024	Bond Future			13.27408	67.87790	13.23050	68.09407			0.00	0	
ES42	On	01/08/2024	Bond Future			13.40172	69.45561	13.35643	69.67676			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			169.44052	169.44052	169.43984	169.43984			118,608,364.00	700	8

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/11/2023	Bond Future			173.16674	173.16674	173.16653	173.16653			121,216,718.00	700	5,58
I2025	On	01/02/2024	Bond Future			175.34646	175.34646	175.34665	175.34665			0.00	0	2
I2025	On	02/05/2024	Bond Future			179.37090	179.37090	179.37094	179.37094			0.00	0	
I2025	On	01/08/2024	Bond Future			181.71058	181.71058	181.71045	181.71045			0.00	0	
Total I2025 Future												239,825,082.00	1,400	6,58
Total For I2025												239,825,082.00	1,400	6,58
I2029	On	03/08/2023	Bond Future			122.41873	122.41873	122.41765	122.41765			22,035,371.40	180	1,07
I2029	On	02/11/2023	Bond Future			123.78173	123.78173	123.78098	123.78098			22,280,711.40	180	1,28
I2029	On	01/02/2024	Bond Future			126.61768	126.61768	126.61715	126.61715			0.00	0	7
I2029	On	02/05/2024	Bond Future			128.16086	128.16086	128.16027	128.16027			0.00	0	
I2029	On	01/08/2024	Bond Future			131.14233	131.14233	131.14157	131.14157			0.00	0	
Total I2029 Future												44,316,082.80	360	3,05
Total For I2029												44,316,082.80	360	3,05
I2033	On	03/08/2023	Bond Future			117.16215	117.16215	117.16049	117.16049			756,984,651.15	6,461	9
I2033	On	02/11/2023	Bond Future			118.31435	118.31435	118.31297	118.31297			37,860,592.00	320	2,28
I2033	On	01/02/2024	Bond Future			121.02500	121.02500	121.02380	121.02380			0.00	0	6,14
I2033	On	02/05/2024	Bond Future			122.34506	122.34506	122.34375	122.34375			0.00	0	
I2033	On	01/08/2024	Bond Future			125.19123	125.19123	125.18978	125.18978			768,799,343.43	6,141	6,14
Total I2033 Future												1,563,644,586.58	12,922	15,51
Total For I2033												1,563,644,586.58	12,922	15,51
I2038	On	03/08/2023	Bond Future			126.31458	126.31458	126.90497	126.90497			50,525,832.00	400	7
I2038	On	02/11/2023	Bond Future			129.09232	129.09232	129.69617	129.69617			57,058,805.44	442	4,60
I2038	On	01/02/2024	Bond Future			130.03899	130.03899	130.65692	130.65692			0.00	0	
I2038	On	02/05/2024	Bond Future			133.02346	133.02346	133.65546	133.65546			0.00	0	
I2038	On	01/08/2024	Bond Future			134.05561	134.05561	134.70220	134.70220			0.00	0	
Total I2038 Future												107,584,637.44	842	5,33
Total For I2038												107,584,637.44	842	5,33
I2046	On	03/08/2023	Bond Future			111.05667	111.05667	111.05446	111.05446			0.00	0	10,13
I2046	On	02/11/2023	Bond Future			111.41039	111.41039	111.40850	111.40850			5,124,877.94	46	16,07
I2046	On	01/02/2024	Bond Future			113.96311	113.96311	113.96134	113.96134			0.00	0	
I2046	On	02/05/2024	Bond Future			114.43719	114.43719	114.43520	114.43520			0.00	0	
I2046	On	01/08/2024	Bond Future			117.09892	117.09892	117.09689	117.09689			0.00	0	
Total I2046 Future												5,124,877.94	46	26,20
Total For I2046												5,124,877.94	46	26,20
I2050	On	03/08/2023	Bond Future			110.75576	110.75576	110.75366	110.75366			0.00	0	9,18
I2050	On	02/11/2023	Bond Future			113.19148	113.19148	113.18954	113.18954			0.00	0	13,9
I2050	On	01/02/2024	Bond Future			113.54502	113.54502	113.54343	113.54343			0.00	0	
I2050	On	02/05/2024	Bond Future			116.15094	116.15094	116.14909	116.14909			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			116.55419	116.55419	116.55230	116.55230			0.00	0	
Total I2050 Future												0.00	0	23,06
Total For I2050												0.00	0	23,06
R186	On	03/08/2023	Bond Future			8.92324	105.85727	8.92860	105.84153		4.61	370,500,445.00	3,500	14,86
R186	On	02/11/2023	Bond Future			8.93093	108.15897	8.93668	108.14320		4.45	378,556,395.00	3,500	138,86
R186	On	01/02/2024	Bond Future			8.90140	105.30033	8.90762	105.28447		4.32	0.00	0	
R186	On	02/05/2024	Bond Future			8.86416	107.69288	8.87109	107.67658		3.87	0.00	0	
R186	On	01/08/2024	Bond Future			8.80378	104.86274	8.81157	104.84598		3.62	0.00	0	
Total R186 Future												749,056,840.00	7,000	153,75
R186	On	03/08/2023	Bond Future	9.73	Call			2,323.74000	2.32374	2,338,400	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			2.76000	0.00276	1,680	5.62	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,352.10000	2.35210	2,366,820	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			2.57000	0.00257	1,550	5.63	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,380.47000	2.38047	2,395,240	5.64	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			2.40000	0.00240	1,430	5.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,336.09000	1.33609	1,340,570	4.50	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			752.91000	0.75291	741,620	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,748.93000	1.74893	1,755,130	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			541.56000	0.54156	531,990	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,768.02000	1.76802	1,774,300	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			533.62000	0.53362	524,130	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,787.41000	1.78741	1,793,760	4.60	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			525.99000	0.52599	516,570	4.60	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,077.31000	4.07731	4,089,720	5.10	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			105.90000	0.10590	102,540	5.10	0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.50	Put			763.66000	0.76366	755,190	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,278.15000	2.27815	2,285,590	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			756.57000	0.75657	748,150	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,296.42000	2.29642	2,303,910	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			749.82000	0.74982	741,450	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,260.21000	2.26021	2,267,600	4.58	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			542.29000	0.54229	544,820	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,592.76000	2.59276	2,578,990	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,788.33000	2.78833	2,797,220	4.26	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			793.11000	0.79311	785,700	4.26	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			529.09000	0.52909	531,550	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,627.80000	2.62780	2,613,960	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			4,014.36000	4.01436	4,025,250	4.60	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			496.54000	0.49654	491,130	4.60	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	Opt Intere
R186	On	02/05/2024	Bond Future	8.00	Call			535.03000	0.53503	537,530	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,609.62000	2.60962	2,595,820	3.46	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			1,607.32000	1.60732	1,596,630	3.47	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			1,357.14000	1.35714	1,363,250	3.48	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			1,597.48000	1.59748	1,586,830	3.48	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call			1,333.28000	1.33328	1,339,320	3.47	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			1,616.78000	1.61678	1,606,060	3.47	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call			1,345.40000	1.34540	1,351,470	3.47	0.00	0	
Total R186 Option												0.00	0	7,45
Total For R186												749,056,840.00	7,000	161,24
R197	On	03/08/2023	Bond Future			334.71252	334.71252	334.71295	334.71295			0.00	0	
R197	On	02/11/2023	Bond Future			342.07330	342.07330	342.07470	342.07470			0.00	0	
Total R197 Future												0.00	0	4
Total For R197												0.00	0	4
R202	On	03/08/2023	Bond Future			249.30880	249.30880	249.51473	249.51473			0.00	0	5,00
R202	On	02/11/2023	Bond Future			254.79127	254.79127	255.00275	255.00275			0.00	0	4,70
R202	On	01/02/2024	Bond Future			255.67639	255.67639	255.89307	255.89307			0.00	0	40
R202	On	02/05/2024	Bond Future			261.54419	261.54419	261.76575	261.76575			0.00	0	
R202	On	01/08/2024	Bond Future			262.54531	262.54531	262.77164	262.77164			0.00	0	
Total R202 Future												0.00	0	10,20
Total For R202												0.00	0	10,20
R2030	On	03/08/2023	Bond Future			10.27981	89.57683	10.27071	89.61625		8.93	309,935,831.80	3,460	54,70
R2030	On	02/11/2023	Bond Future			10.35112	91.52455	10.34148	91.56510		9.18	321,251,170.50	3,510	85,10
R2030	On	01/02/2024	Bond Future			10.40957	89.59370	10.39936	89.63534		9.16	0.00	0	
R2030	On	02/05/2024	Bond Future			10.47690	91.62929	10.46613	91.67184		8.61	0.00	0	
R2030	On	01/08/2024	Bond Future			10.54379	89.73458	10.53240	89.77805		8.35	0.00	0	
Total R2030 Future												631,187,002.30	6,970	139,80
R2030	On	03/08/2023	Bond Future	10.40	Call			875.19000	0.87519	823,110	9.36	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put			317.23000	0.31723	304,570	9.36	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,725.26000	1.72526	1,674,810	10.03	0.00	0	30
R2030	On	03/08/2023	Bond Future	10.65	Put			100.78000	0.10078	89,750	10.03	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			4,487.54000	4.48754	4,447,400	11.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			1.75000	0.00175	1,110	11.68	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			9,374.88000	9.37488	9,335,460	13.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			0.00000	0.00000	0,000	13.43	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	11.34	Put			1.99000	0.00199	1,270	11.64	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			10,494.76000	10.49476	10,455,340	13.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			0.00000	0.00000	0,000	13.43	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/08/2023	Bond Future	11.35	Call			4,528.01000	4.52801	4,487,910	11.66	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			1.87000	0.00187	1,190	11.66	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,568.46000	4.56846	4,528,400	11.68	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			566.05000	0.56605	550,290	8.93	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			3,887.09000	3.88709	3,911,880	8.93	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			939.99000	0.93999	918,610	8.94	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.89	Put			2,865.12000	2.86512	2,884,290	8.94	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,218.12000	1.21812	1,193,500	8.97	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			2,369.57000	2.36957	2,385,500	8.97	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,853.01000	1.85301	1,823,000	9.11	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put			1,649.16000	1.64916	1,659,700	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			2,410.61000	2.41061	2,377,340	9.27	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Put			1,248.28000	1.24828	1,255,560	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,898.26000	2.89826	2,862,880	9.40	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			994.81000	0.99481	999,980	9.40	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,926.72000	2.92672	2,891,240	9.41	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			982.33000	0.98233	987,400	9.41	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,955.12000	2.95512	2,919,530	9.42	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			969.81000	0.96981	974,770	9.42	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			3,857.38000	3.85738	3,819,250	9.68	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			655.55000	0.65555	657,970	9.68	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			4,867.35000	4.86735	4,827,590	9.97	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			430.71000	0.43071	431,500	9.97	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			5,342.09000	5.34209	5,301,850	10.10	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			355.09000	0.35509	355,400	10.10	0.00	0	80
R2030	On	02/11/2023	Bond Future	12.27	Call			7,805.40000	7.80540	7,764,210	10.80	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			132.97000	0.13297	132,330	10.80	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.89	Put			3,532.30000	3.53230	3,552,880	8.87	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Put			3,242.75000	3.24275	3,261,930	8.89	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			1,715.80000	1.71580	1,692,430	8.92	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			3,072.32000	3.07232	3,090,590	8.92	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			996.98000	0.99698	979,990	8.82	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put			4,462.20000	4.46220	4,486,850	8.82	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			1,423.59000	1.42359	1,402,530	8.87	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			2,377.80000	2.37780	2,392,090	9.09	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			3,834.24000	3.83424	3,800,670	9.55	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			1,424.95000	1.42495	1,433,020	9.55	0.00	0	70
R2030	On	01/02/2024	Bond Future	9.93	Call			1,484.44000	1.48444	1,462,870	8.88	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put			3,425.33000	3.42533	3,445,400	8.88	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call			1,594.63000	1.59463	1,572,170	8.89	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	01/02/2024	Bond Future	11.35	Put			1,055.76000	1.05576	1,061,250	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			4,861.11000	4.86111	4,824,890	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			1,046.66000	1.04666	1,052,080	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,879.13000	1.87913	1,854,600	8.97	0.00	0	20
R2030	On	01/02/2024	Bond Future	10.16	Put			2,862.44000	2.86244	2,879,550	8.97	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			2,339.60000	2.33960	2,312,250	9.09	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.75	Put			746.11000	0.74611	749,470	10.24	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.85	Call			6,365.54000	6.36554	6,326,840	10.33	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			683.90000	0.68390	686,840	10.33	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.31	Call			4,713.93000	4.71393	4,678,040	9.83	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			1,092.93000	1.09293	1,098,680	9.83	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call			4,831.57000	4.83157	4,795,420	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			678.07000	0.67807	680,970	10.34	0.00	0	50
R2030	On	01/02/2024	Bond Future	12.10	Call			7,164.44000	7.16444	7,124,870	10.56	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			549.85000	0.54985	551,920	10.56	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.37	Call			4,890.70000	4.89070	4,854,430	9.88	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			1,037.62000	1.03762	1,042,990	9.88	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			6,050.88000	6.05088	6,012,600	10.24	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Call			6,397.28000	6.39728	6,358,540	10.34	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			1,597.21000	1.59721	1,577,350	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			4,196.52000	4.19652	4,219,210	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			1,611.66000	1.61166	1,591,690	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			4,170.03000	4.17003	4,192,610	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			1,373.57000	1.37357	1,355,440	8.23	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put			4,630.96000	4.63096	4,655,380	8.23	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			3,102.33000	3.10233	3,074,080	8.69	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.62	Put			2,496.82000	2.49682	2,511,120	8.69	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call			3,569.54000	3.56954	3,539,470	8.84	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put			2,184.59000	2.18459	2,197,070	8.84	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			1,582.54000	1.58254	1,562,780	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			4,222.81000	4.22281	4,245,600	8.27	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call			6,625.08000	6.62508	6,587,750	9.75	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			1,029.33000	1.02933	1,034,550	9.75	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call			7,947.78000	7.94778	7,908,780	10.13	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			766.79000	0.76679	770,340	10.13	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Call			2,156.71000	2.15671	2,133,150	8.40	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put			3,376.72000	3.37672	3,395,710	8.40	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Call			10,248.75000	10.24875	10,207,790	10.23	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			382.90000	0.38290	384,490	10.23	0.00	0	50
R2030	On	02/05/2024	Bond Future	11.12	Call			4,326.53000	4.32653	4,294,030	9.08	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/05/2024	Bond Future	11.12	Put			1,788.32000	1.78832	1,798,370	9.08	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			3,255.03000	3.25503	3,273,530	8.12	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,690.45000	2.69045	2,665,400	8.13	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			3,236.16000	3.23616	3,254,580	8.13	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,651.30000	2.65130	2,626,430	8.12	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			3,273.98000	3.27398	3,292,580	8.12	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,670.84000	2.67084	2,645,870	8.12	0.00	0	
Total R2030 Option												0.00	0	22,30
Total For R2030												631,187,002.30	6,970	162,15
R2032	On	03/08/2023	Bond Future			10.93178	88.15110	10.92280	88.19562		10.40	189,524,865.00	2,150	73,45
R2032	On	02/11/2023	Bond Future			11.02201	85.90536	11.01257	85.95113		11.52	830,876,641.92	9,672	178,23
R2032	On	01/02/2024	Bond Future			11.10067	87.85367	11.09076	87.90069		11.27	0.00	0	
R2032	On	02/05/2024	Bond Future			11.18422	85.68675	11.17387	85.73475		11.05	0.00	0	
R2032	On	01/08/2024	Bond Future			11.26704	87.66070	11.25622	87.70973		9.88	0.00	0	
Total R2032 Future												1,020,401,506.92	11,822	251,73
R2032	On	03/08/2023	Bond Future	9.60	Call			0.00000	0.00000	0,000	7.64	0.00	0	1,4
R2032	On	03/08/2023	Bond Future	9.60	Put			6,904.32000	6.90432	6,948,840	7.64	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			0.75000	0.00075	0,360	7.51	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			3,164.17000	3.16417	3,208,300	7.51	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			2,612.55000	2.61255	2,559,930	11.86	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			38.07000	0.03807	31,200	12.02	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			3,066.18000	3.06618	3,015,920	12.16	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			28.82000	0.02882	23,080	12.16	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			3,984.95000	3.98495	3,937,940	12.72	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			9.09000	0.00909	6,600	12.72	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			8.57000	0.00857	6,190	12.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			4,077.02000	4.07702	4,030,210	12.78	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			8.09000	0.00809	5,800	12.78	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,674.19000	4.67419	4,628,440	13.14	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3.72000	0.00372	2,490	13.14	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			2,838.57000	2.83857	2,787,180	12.02	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			49.81000	0.04981	41,710	11.86	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			5,131.21000	5.13121	5,085,950	13.42	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			2.03000	0.00203	1,290	13.42	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			5,313.26000	5.31326	5,268,140	13.51	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			1.57000	0.00157	0,970	13.51	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call			4,030.98000	4.03098	3,984,080	12.75	0.00	0	
R2032	On	02/11/2023	Bond Future	10.58	Call			1,139.92000	1.13992	1,114,870	11.12	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.58	Put			3,272.23000	3.27223	3,292,950	11.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/11/2023	Bond Future	10.59	Call			1,157.73000	1.15773	1,132,460	11.13	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			3,239.96000	3.23996	3,260,460	11.13	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Call			1,386.73000	1.38673	1,358,930	11.24	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Put			2,870.96000	2.87096	2,888,930	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.00	Call			2,047.99000	2.04799	2,014,540	11.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.00	Put			2,108.98000	2.10898	2,121,300	11.52	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Call			2,284.53000	2.28453	2,249,510	11.63	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			1,910.05000	1.91005	1,920,800	11.63	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,648.03000	2.64803	2,610,940	11.78	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			1,649.67000	1.64967	1,658,350	11.78	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			2,676.91000	2.67691	2,639,670	11.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			1,630.81000	1.63081	1,639,340	11.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,706.10000	2.70610	2,668,720	11.80	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			1,612.29000	1.61229	1,620,680	11.80	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call			2,824.11000	2.82411	2,786,150	11.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put			1,539.83000	1.53983	1,547,640	11.85	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.50	Call			3,511.19000	3.51119	3,470,460	12.11	0.00	0	
R2032	On	02/11/2023	Bond Future	11.50	Put			1,189.39000	1.18939	1,194,430	12.11	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call			4,466.92000	4.46692	4,423,600	12.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put			848.88000	0.84888	851,330	12.47	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.90	Call			4,897.64000	4.89764	4,853,510	12.62	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			732.25000	0.73225	733,890	12.62	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			6,243.78000	6.24378	6,198,000	13.08	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			465.13000	0.46513	465,120	13.08	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			4,153.32000	4.15332	4,175,800	10.77	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			2,062.85000	2.06285	2,035,850	10.86	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put			3,651.74000	3.65174	3,671,760	10.86	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Put			2,830.08000	2.83008	2,845,530	11.12	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			4,721.81000	4.72181	4,683,010	11.79	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			1,666.58000	1.66658	1,674,800	11.79	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.01	Call			904.83000	0.90483	888,370	10.69	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			6,241.90000	6.24190	6,272,460	10.69	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,732.76000	1.73276	1,708,220	10.77	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.84	Put			1,548.87000	1.54887	1,556,340	11.89	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			5,042.33000	5.04233	5,002,690	11.90	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			1,536.26000	1.53626	1,543,640	11.90	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			2,105.22000	2.10522	2,077,930	10.87	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			3,596.95000	3.59695	3,616,680	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			2,826.47000	2.82647	2,794,900	11.12	0.00	0	50
R2032	On	01/02/2024	Bond Future	12.62	Put			814.50000	0.81450	817,340	12.76	0.00	0	1,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	01/02/2024	Bond Future	12.73	Call		8,080.04000	8.08004	8,035,440	12.89	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put		743.53000	0.74353	745,950	12.89	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Call		4,977.74000	4.97774	4,938,260	11.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,561.58000	1.56158	1,569,120	11.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,010.00000	5.01000	4,970,450	11.89	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call		7,258.34000	7.25834	7,214,670	12.63	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put		899.70000	0.89970	903,050	12.63	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call		7,685.35000	7.68535	7,641,170	12.76	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,950.53000	1.95053	1,927,370	10.56	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		4,958.34000	4.95834	4,983,180	10.56	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		1,968.43000	1.96843	1,945,140	10.56	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,927.72000	4.92772	4,952,430	10.56	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		2,040.68000	2.04068	2,016,900	10.58	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		4,806.27000	4.80627	4,830,490	10.58	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call		2,152.14000	2.15214	2,127,630	10.61	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	10.65	Put		4,628.21000	4.62821	4,651,700	10.61	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		1,646.42000	1.64642	1,625,480	10.47	0.00	0	1,000
R2032	On	02/05/2024	Bond Future	10.36	Put		5,533.38000	5.53338	5,560,440	10.47	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		3,102.06000	3.10206	3,072,290	10.92	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		3,492.30000	3.49230	3,510,530	10.92	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		3,760.11000	3.76011	3,727,500	11.14	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	11.35	Put		2,948.09000	2.94809	2,963,480	11.14	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,986.41000	1.98641	1,963,000	10.57	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,897.23000	4.89723	4,921,820	10.57	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Call		9,559.56000	9.55956	9,515,070	13.01	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		880.66000	0.88066	884,170	13.01	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		10,130.01000	10.13001	10,084,980	13.08	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		770.17000	0.77017	773,140	13.08	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	10.86	Call		2,577.31000	2.57731	2,550,240	10.74	0.00	0	1,000
R2032	On	02/05/2024	Bond Future	10.86	Put		4,049.74000	4.04974	4,070,670	10.74	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		8,598.36000	8.59836	8,554,890	12.72	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,058.75000	1.05875	1,063,280	12.72	0.00	0	1,000
R2032	On	01/08/2024	Bond Future	11.13	Put		3,772.06000	3.77206	3,792,320	9.79	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		3,220.68000	3.22068	3,191,800	9.80	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		3,749.63000	3.74963	3,769,780	9.80	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		3,244.40000	3.24440	3,215,410	9.80	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		3,727.67000	3.72767	3,747,710	9.80	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		3,197.40000	3.19740	3,168,630	9.79	0.00	0	
Total R2032 Option											0.00	0	81,250

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 R2032												1,020,401,506.92	11,822	333,02
R2035	On	03/08/2023	Bond Future			11.58809	86.82113	11.56917	86.92546		12.65	334,261,350.50	3,850	38,11
R2035	On	02/11/2023	Bond Future			11.69340	84.19944	11.67368	84.30623		13.67	138,929,076.00	1,650	161,08
R2035	On	01/02/2024	Bond Future			11.79284	86.10876	11.77226	86.21821		13.08	0.00	0	
R2035	On	02/05/2024	Bond Future			11.88792	83.55119	11.86652	83.66307		13.35	0.00	0	
R2035	On	01/08/2024	Bond Future			11.98149	85.47608	11.95922	85.59047		12.50	0.00	0	
Total R2035 Future												473,190,426.50	5,500	199,25
R2035	On	03/08/2023	Bond Future	11.75	Call			1,322.07000	1.32207	1,216,260	12.65	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			332.49000	0.33249	331,010	12.65	0.00	0	4,87
R2035	On	03/08/2023	Bond Future	11.98	Call			2,327.37000	2.32737	2,216,430	13.02	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			103.09000	0.10309	96,480	13.02	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			2,374.84000	2.37484	2,263,950	13.03	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			97.48000	0.09748	90,920	13.03	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			2,422.52000	2.42252	2,311,700	13.05	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			92.13000	0.09213	85,640	13.05	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			4,923.46000	4.92346	4,818,210	13.85	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put			3.41000	0.00341	2,490	13.85	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,699.78000	1.69978	1,644,410	13.19	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			3,146.61000	3.14661	3,198,030	13.19	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			1,723.94000	1.72394	1,668,140	13.20	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,115.26000	3.11526	3,166,250	13.20	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			432.02000	0.43202	409,410	12.45	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			6,431.75000	6.43175	6,515,930	12.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			2,593.84000	2.59384	2,524,830	13.66	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.74	Put			2,235.45000	2.23545	2,273,230	13.66	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			4,280.23000	4.28023	4,195,010	14.42	0.00	0	70
R2035	On	02/11/2023	Bond Future	12.24	Put			1,289.11000	1.28911	1,310,680	14.42	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			1,090.86000	1.09086	1,048,330	12.84	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Put			4,170.27000	4.17027	4,234,530	12.84	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			6,677.94000	6.67794	6,580,730	15.36	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			633.85000	0.63385	643,430	15.36	0.00	0	40
R2035	On	02/11/2023	Bond Future	13.59	Call			9,787.19000	9.78719	9,683,400	16.45	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			259.36000	0.25936	262,360	16.45	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.43	Call			1,748.13000	1.74813	1,691,880	13.22	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,083.98000	3.08398	3,134,520	13.22	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Put			7,370.69000	7.37069	7,450,830	12.10	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			5,213.42000	5.21342	5,278,860	12.19	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			4,453.31000	4.45331	4,377,360	13.31	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			2,322.28000	2.32228	2,355,780	13.31	0.00	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
R2035	On	01/02/2024	Bond Future	12.19	Call		4,486.39000	4.48639	4,410,190	13.32		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,304.07000	2.30407	2,337,320	13.32		0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call		903.07000	0.90307	873,760	12.10		0.00	0	40
R2035	On	01/02/2024	Bond Future	12.20	Call		4,519.32000	4.51932	4,442,870	13.34		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		2,285.77000	2.28577	2,318,770	13.34		0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		9,173.58000	9.17358	9,075,900	14.99		0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		838.11000	0.83811	849,880	14.99		0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Call		1,636.10000	1.63610	1,592,090	12.19		0.00	0	40
R2035	On	02/05/2024	Bond Future	11.19	Call		2,247.16000	2.24716	2,199,640	12.65		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,896.47000	5.89647	5,960,830	12.65		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		2,267.53000	2.26753	2,219,740	12.66		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,861.27000	5.86127	5,925,360	12.66		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		2,287.99000	2.28799	2,239,940	12.66		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		5,826.22000	5.82622	5,890,050	12.66		0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		4,676.44000	4.67644	4,728,620	12.33		0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		3,851.57000	3.85157	3,789,820	12.32		0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		4,728.13000	4.72813	4,780,770	12.32		0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		3,877.82000	3.87782	3,815,840	12.32		0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		4,702.22000	4.70222	4,754,630	12.32		0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		3,904.16000	3.90416	3,841,950	12.33		0.00	0	
Total R2035 Option											0.00	0	14,46	
Total For R2035											473,190,426.50	5,500	213,71	
R2037	On	03/08/2023	Bond Future			11.93834	77.41353	11.91952	77.51681	14.33		0.00	0	78,46
R2037	On	02/11/2023	Bond Future			12.04313	79.09678	12.02355	79.20256	14.73		0.00	0	59,42
R2037	On	01/02/2024	Bond Future			12.14188	76.63376	12.12150	76.74215	14.90	29,120,828.80		380	76,98
R2037	On	02/05/2024	Bond Future			12.24665	78.37481	12.22550	78.48555	14.48		0.00	0	
R2037	On	01/08/2024	Bond Future			12.35390	75.92416	12.33191	76.03740	14.61		0.00	0	
Total R2037 Future											29,120,828.80	380	214,84	
R2037	On	03/08/2023	Bond Future	10.30	Call		0.00000	0.00000	0,000	13.63		0.00	0	1,73
R2037	On	03/08/2023	Bond Future	10.30	Put		9,701.54000	9.70154	9,804,820	13.63		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		0.45000	0.00045	0,180	12.88		0.00	0	1,73
R2037	On	03/08/2023	Bond Future	11.00	Put		5,303.58000	5.30358	5,406,590	12.88		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		1,408.47000	1.40847	1,301,830	14.55		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		318.68000	0.31868	315,320	14.55		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		1,448.08000	1.44808	1,340,960	14.56		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		304.52000	0.30452	300,680	14.56		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		1,488.14000	1.48814	1,380,570	14.58		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		290.87000	0.29087	286,580	14.58		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		1,327.72000	1.32772	1,280,350	14.07		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	11.57	Put		3,838.93000	3.83893	3,897,340	14.07	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		2,443.90000	2.44390	2,377,700	14.76	0.00	0	7:
R2037	On	02/11/2023	Bond Future	12.02	Put		2,463.10000	2.46310	2,502,680	14.76	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		1,286.98000	1.28698	1,240,480	14.04	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		3,911.67000	3.91167	3,970,950	14.04	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		4,066.25000	4.06625	3,983,590	15.58	0.00	0	7:
R2037	On	02/11/2023	Bond Future	12.52	Put		1,448.75000	1.44875	1,471,870	15.58	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		9,497.73000	9.49773	9,395,330	17.81	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		306.59000	0.30659	309,970	17.81	0.00	0	7:
R2037	On	02/11/2023	Bond Future	11.56	Call		1,307.34000	1.30734	1,260,400	14.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,875.26000	3.87526	3,934,100	14.06	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		3,346.82000	3.34682	3,391,400	14.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		2,831.82000	2.83182	2,870,240	14.99	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,856.61000	3.85661	3,786,370	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		2,810.43000	2.81043	2,848,580	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,887.30000	3.88730	3,816,790	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,788.97000	2.78897	2,826,850	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		3,178.86000	3.17886	3,115,050	14.68	0.00	0	2,5:
R2037	On	01/02/2024	Bond Future	12.93	Call		5,892.30000	5.89230	5,808,160	15.92	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		1,759.44000	1.75944	1,783,690	15.92	0.00	0	2,5:
R2037	On	01/02/2024	Bond Future	13.93	Call		9,615.06000	9.61506	9,517,300	17.42	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		812.56000	0.81256	823,190	17.42	0.00	0	2,5:
R2037	On	01/02/2024	Bond Future	12.31	Call		3,825.80000	3.82580	3,755,830	14.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		2,089.05000	2.08905	2,044,380	13.70	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,429.81000	6.42981	6,495,880	13.70	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		2,108.28000	2.10828	2,063,350	13.71	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,392.29000	6.39229	6,458,100	13.71	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		2,127.87000	2.12787	2,082,690	13.72	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,355.18000	6.35518	6,420,740	13.72	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		5,003.45000	5.00345	5,055,950	14.24	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		3,796.20000	3.79620	3,735,910	14.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		5,058.27000	5.05827	5,111,220	14.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		3,821.50000	3.82150	3,760,980	14.23	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		5,030.80000	5.03080	5,083,520	14.23	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		3,846.87000	3.84687	3,786,130	14.24	0.00	0	
Total R2037 Option											0.00	0	13,1:
Total For R2037											29,120,828.80	380	227,9:
R2040	On	03/08/2023	Bond Future			12.20374	77.66558	12.16485	77.89027	15.19	460,556,889.40	5,930	18,9:
R2040	On	02/11/2023	Bond Future			12.31225	79.35434	12.27188	79.58407	15.61	149,741,639.58	1,887	33,3:

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	01/02/2024			12.41537	76.64677	12.37341	76.88195		15.85	29,125,772.60	380	93,2
R2040	On	02/05/2024			12.52397	78.38806	12.48042	78.62853		15.37	0.00	0	
R2040	On	01/08/2024			12.63528	75.68731	12.59002	75.93327		15.28	0.00	0	
Total R2040 Future											639,424,301.58	8,197	145,45
R2040	On	03/08/2023	12.21	Call			913.49000	0.91349	753,440	15.12	0.00	0	
R2040	On	03/08/2023	12.21	Put			652.73000	0.65273	717,370	15.12	0.00	0	
R2040	On	03/08/2023	12.22	Call			946.35000	0.94635	783,670	15.14	0.00	0	
R2040	On	03/08/2023	12.22	Put			628.03000	0.62803	690,040	15.14	0.00	0	
R2040	On	03/08/2023	12.23	Call			979.79000	0.97979	814,540	15.15	0.00	0	
R2040	On	03/08/2023	12.23	Put			603.97000	0.60397	663,410	15.15	0.00	0	
R2040	On	02/11/2023	11.59	Call			939.17000	0.93917	869,750	14.31	0.00	0	
R2040	On	02/11/2023	11.59	Put			4,987.39000	4.98739	5,147,700	14.31	0.00	0	
R2040	On	02/11/2023	12.10	Call			2,048.56000	2.04856	1,933,930	14.96	0.00	0	8
R2040	On	02/11/2023	12.10	Put			3,038.82000	3.03882	3,153,920	14.96	0.00	0	
R2040	On	02/11/2023	11.50	Call			796.98000	0.79698	735,080	14.20	0.00	0	8
R2040	On	02/11/2023	11.50	Put			5,404.10000	5.40410	5,571,930	14.20	0.00	0	
R2040	On	02/11/2023	11.58	Call			922.61000	0.92261	854,030	14.30	0.00	0	
R2040	On	02/11/2023	11.58	Put			5,032.64000	5.03264	5,193,790	14.30	0.00	0	
R2040	On	02/11/2023	13.64	Call			7,779.34000	7.77934	7,574,550	17.63	0.00	0	
R2040	On	02/11/2023	13.64	Put			557.58000	0.55758	582,520	17.63	0.00	0	1
R2040	On	02/11/2023	11.60	Call			955.92000	0.95592	885,650	14.32	0.00	0	
R2040	On	02/11/2023	11.60	Put			4,942.41000	4.94241	5,101,870	14.32	0.00	0	
R2040	On	02/11/2023	11.80	Call			1,332.02000	1.33202	1,244,220	14.56	0.00	0	1
R2040	On	02/11/2023	11.80	Put			4,098.92000	4.09892	4,240,850	14.56	0.00	0	
R2040	On	02/11/2023	12.60	Call			3,625.79000	3.62579	3,470,860	15.79	0.00	0	1
R2040	On	02/11/2023	12.60	Put			1,789.27000	1.78927	1,864,070	15.79	0.00	0	
R2040	On	02/11/2023	12.97	Call			5,014.39000	5.01439	4,836,470	16.44	0.00	0	
R2040	On	02/11/2023	12.97	Put			1,188.46000	1.18846	1,240,270	16.44	0.00	0	8
R2040	On	01/02/2024	12.34	Put			3,570.41000	3.57041	3,676,940	15.61	0.00	0	
R2040	On	01/02/2024	12.35	Call			3,412.17000	3.41217	3,282,910	15.63	0.00	0	
R2040	On	01/02/2024	12.35	Put			3,543.87000	3.54387	3,649,790	15.63	0.00	0	
R2040	On	01/02/2024	12.33	Call			3,352.62000	3.35262	3,224,600	15.60	0.00	0	
R2040	On	01/02/2024	12.33	Put			3,597.12000	3.59712	3,704,280	15.60	0.00	0	
R2040	On	01/02/2024	12.34	Call			3,382.34000	3.38234	3,253,690	15.61	0.00	0	
R2040	On	02/05/2024	11.61	Call			2,078.94000	2.07894	1,993,010	14.49	0.00	0	
R2040	On	02/05/2024	11.61	Put			7,144.29000	7.14429	7,298,830	14.49	0.00	0	
R2040	On	02/05/2024	11.62	Call			2,098.75000	2.09875	2,012,270	14.50	0.00	0	
R2040	On	02/05/2024	11.62	Put			7,102.99000	7.10299	7,256,980	14.50	0.00	0	
R2040	On	02/05/2024	11.60	Call			2,059.24000	2.05924	1,973,850	14.48	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	Op Interr
R2040	On	02/05/2024	Bond Future	11.60	Put		7.18578000	7.18578	7,340,860	14.48	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		5,378.42000	5.37842	5,501,740	14.85	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		3,911.43000	3.91143	3,788,300	14.86	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		5,348.91000	5.34891	5,471,740	14.86	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		3,937.83000	3.93783	3,814,210	14.87	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		5,319.25000	5.31925	5,441,590	14.87	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		3,884.81000	3.88481	3,762,170	14.85	0.00	0	
Total R2040 Option											0.00	0	3,00
Total For R2040											639,424,301.58	8,197	148,50
R2044	On	03/08/2023	Bond Future			12.27329	73.98186	12.22934	74.23688	16.10	157,729,325.52	2,132	39,62
R2044	On	02/11/2023	Bond Future			12.37831	75.59044	12.33270	75.85129	16.55	0.00	0	50,32
R2044	On	01/02/2024	Bond Future			12.47808	72.92276	12.43073	73.18968	16.85	0.00	0	26,16
R2044	On	02/05/2024	Bond Future			12.58272	74.57947	12.53362	74.85238	16.37	0.00	0	
R2044	On	01/08/2024	Bond Future			12.68977	71.91614	12.63879	72.19525	16.33	0.00	0	
Total R2044 Future											157,729,325.52	2,132	116,11
R2044	On	03/08/2023	Bond Future	11.75	Call		53.53000	0.05353	29,550	15.16	0.00	0	4,52
R2044	On	03/08/2023	Bond Future	11.75	Put		2,933.75000	2.93375	3,164,790	15.16	0.00	0	3,00
R2044	On	03/08/2023	Bond Future	12.00	Call		276.49000	0.27649	191,500	15.61	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		1,631.60000	1.63160	1,801,630	15.61	0.00	0	4,72
R2044	On	03/08/2023	Bond Future	12.15	Call		571.79000	0.57179	435,950	15.90	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put		257.60000	0.25760	284,730	16.61	0.00	0	9,10
R2044	On	03/08/2023	Bond Future	12.15	Put		1,035.93000	1.03593	1,155,110	15.90	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		596.68000	0.59668	457,420	15.92	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		1,002.05000	1.00205	1,117,810	15.92	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		622.18000	0.62218	479,520	15.94	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		968.86000	0.96886	1,081,220	15.94	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		1,804.89000	1.80489	1,577,000	16.61	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		831.51000	0.83151	761,050	15.15	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,434.39000	5.43439	5,624,780	15.15	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		800.98000	0.80098	732,370	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,530.95000	5.53095	5,723,190	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		816.15000	0.81615	746,610	15.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,482.53000	5.48253	5,673,840	15.14	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		3,961.23000	3.96123	4,091,270	16.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		3,128.95000	3.12895	2,991,350	16.52	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		3,932.06000	3.93206	4,061,380	16.52	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		3,071.94000	3.07194	2,935,780	16.49	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		3,990.39000	3.99039	4,121,150	16.49	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		3,100.49000	3.10049	2,963,610	16.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/05/2024	Bond Future	11.66	Call		2,085.54000	2.08554	1,989,020	15.34	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,243.50000	7.24350	7,419,890	15.34	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		2,103.54000	2.10354	2,006,440	15.34	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,199.06000	7.19906	7,374,870	15.34	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		2,067.87000	2.06787	1,971,940	15.34	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,288.35000	7.28835	7,465,330	15.34	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		5,748.84000	5.74884	5,893,860	15.82	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		3,758.14000	3.75814	3,623,480	15.83	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		5,717.35000	5.71735	5,861,800	15.83	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		3,784.19000	3.78419	3,648,980	15.84	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		5,685.99000	5.68599	5,829,890	15.84	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		3,732.16000	3.73216	3,598,070	15.82	0.00	0	
Total R2044 Option											0.00	0	21,48
Total For R2044											157,729,325.52	2,132	137,60
R2048	On	03/08/2023	Bond Future			12.19303	77.11880	12.15402	77.35048	15.91	0.00	0	49,58
R2048	On	02/11/2023	Bond Future			12.29769	74.34961	12.25719	74.58654	17.34	0.00	0	231,90
R2048	On	01/02/2024	Bond Future			12.39760	76.03562	12.35553	76.27815	16.65	0.00	0	
R2048	On	02/05/2024	Bond Future			12.49291	73.31269	12.44932	73.56062	17.16	0.00	0	
R2048	On	01/08/2024	Bond Future			12.58686	75.00163	12.54167	75.25521	16.14	0.00	0	13,00
Total R2048 Future											0.00	0	294,48
R2048	On	03/08/2023	Bond Future	11.80	Call		132.72000	0.13272	85,760	15.07	0.00	0	1,00
R2048	On	03/08/2023	Bond Future	11.80	Put		2,295.79000	2.29579	2,480,510	15.07	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		621.96000	0.62196	488,820	15.60	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		1,004.98000	1.00498	1,103,520	15.60	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		648.45000	0.64845	512,180	15.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		971.41000	0.97141	1,066,820	15.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		675.60000	0.67560	536,240	15.64	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		938.59000	0.93859	1,030,910	15.64	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		1,314.64000	1.31464	1,125,000	16.01	0.00	0	1,00
R2048	On	03/08/2023	Bond Future	12.30	Put		454.28000	0.45428	496,320	16.01	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call		5,793.20000	5.79320	5,561,080	17.82	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		2.84000	0.00284	2,400	17.82	0.00	0	1,00
R2048	On	02/11/2023	Bond Future	11.80	Call		1,426.43000	1.42643	1,333,750	16.18	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.80	Put		4,198.47000	4.19847	4,342,720	16.18	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call		3,445.66000	3.44566	3,291,990	17.34	0.00	0	20
R2048	On	02/11/2023	Bond Future	12.50	Put		2,045.35000	2.04535	2,128,610	17.34	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call		7,802.31000	7.80231	7,592,580	19.49	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put		619.27000	0.61927	646,470	19.49	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.47	Call		816.26000	0.81626	752,910	15.78	0.00	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
R2048	On	02/11/2023	Bond Future	11.47	Put		5,706.17000	5.70617	5,879,750	15.78	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		830.15000	0.83015	766,020	15.78	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,654.37000	5.65437	5,827,170	15.78	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		844.33000	0.84433	779,400	15.78	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,602.95000	5.60295	5,774,950	15.78	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,985.74000	2.98574	2,864,560	16.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,251.16000	4.25116	4,372,510	16.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		3,013.98000	3.01398	2,892,140	16.12	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,219.83000	4.21983	4,340,520	16.12	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		3,042.34000	3.04234	2,919,830	16.14	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,188.70000	4.18870	4,308,720	16.14	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,950.50000	1.95050	1,867,580	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,010.27000	8.01027	8,175,280	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,967.69000	1.96769	1,884,250	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,961.80000	7.96180	8,126,290	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,985.21000	1.98521	1,901,250	16.08	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,913.76000	7.91376	8,077,730	16.08	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		4,137.66000	4.13766	4,009,210	15.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		5,521.21000	5.52121	5,646,340	15.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		4,165.36000	4.16536	4,036,410	15.67	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		5,490.73000	5.49073	5,615,360	15.67	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		4,193.14000	4.19314	4,063,690	15.68	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		5,460.41000	5.46041	5,584,540	15.68	0.00	0	
Total R2048 Option											0.00	0	3,78
Total For R2048											0.00	0	298,28
R2053	On	03/08/2023	Bond Future			12.21341	99.41918	12.17946	99.67799	16.09	0.00	0	
R2053	On	02/11/2023	Bond Future			12.31860	95.71569	12.28330	95.98047	17.55	0.00	0	5,18
R2053	On	01/02/2024	Bond Future			12.41513	97.88664	12.37846	98.15769	16.85	0.00	0	
R2053	On	02/05/2024	Bond Future			12.51555	94.24449	12.47749	94.52154	17.38	0.00	0	
R2053	On	01/08/2024	Bond Future			12.61512	96.41524	12.57561	96.69860	16.34	0.00	0	
Total R2053 Future											0.00	0	5,18
R2053	On	03/08/2023	Bond Future	12.70	Call		3,932.92000	3.93292	3,673,530	17.00	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put		102.45000	0.10245	101,870	17.00	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call		3,998.40000	3.99840	3,738,770	17.02	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put		97.14000	0.09714	96,320	17.02	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call		4,064.01000	4.06401	3,804,160	17.04	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Put		92.06000	0.09206	91,020	17.04	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		5,807.68000	5.80768	5,612,170	18.16	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		1,994.52000	1.99452	2,063,790	18.16	0.00	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
R2053	On	02/11/2023	Bond Future	12.82	Call		5,856.23000	5.85623	5,660,050	18.18	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		1,973.44000	1.97344	2,042,040	18.18	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		5,905.07000	5.90507	5,708,220	18.20	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		1,952.74000	1.95274	2,020,670	18.20	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		7,054.37000	7.05437	6,867,770	17.55	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		3,193.51000	3.19351	3,277,960	17.55	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		7,100.26000	7.10026	6,913,120	17.57	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		3,170.88000	3.17088	3,254,790	17.57	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		7,145.96000	7.14596	6,958,280	17.59	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		3,148.15000	3.14815	3,231,520	17.59	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		7,878.69000	7.87869	7,694,280	17.77	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		4,068.49000	4.06849	4,161,130	17.77	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		7,922.15000	7.92215	7,737,260	17.79	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		4,044.43000	4.04443	4,136,590	17.79	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		7,965.36000	7.96536	7,779,990	17.80	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		4,020.22000	4.02022	4,111,900	17.80	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		8,522.85000	8.52285	8,337,870	16.81	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		4,688.39000	4.68839	4,786,770	16.81	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		8,564.61000	8.56461	8,379,190	16.82	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		4,663.69000	4.66369	4,761,630	16.82	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		8,606.79000	8.60679	8,420,930	16.83	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		4,639.51000	4.63951	4,737,010	16.83	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	5,18
R209	On	03/08/2023	Bond Future			11.65202	66.91234	11.63302	67.00417	14.34	6,691,234.00	100	9,48
R209	On	02/11/2023	Bond Future			11.74552	65.21391	11.72580	65.30791	15.45	0.00	0	28,28
R209	On	01/02/2024	Bond Future			11.82985	66.69292	11.80938	66.78925	14.84	0.00	0	1,68
R209	On	02/05/2024	Bond Future			11.91791	65.05444	11.89671	65.15288	15.14	0.00	0	
R209	On	01/08/2024	Bond Future			12.00513	66.55310	11.98316	66.65378	14.47	0.00	0	
Total R209 Future											6,691,234.00	100	39,48
R209	On	03/08/2023	Bond Future	10.00	Call		0.00000	0.00000	0,000	13.70	0.00	0	1,78
R209	On	03/08/2023	Bond Future	10.00	Put		8,618.52000	8.61852	8,710,350	13.70	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		0.28000	0.00028	0,110	12.94	0.00	0	1,78
R209	On	03/08/2023	Bond Future	10.70	Put		4,742.05000	4.74205	4,833,710	12.94	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		0.51000	0.00051	0,210	12.89	0.00	0	7,00
R209	On	03/08/2023	Bond Future	10.75	Put		4,476.21000	4.47621	4,567,740	12.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,660.05000	1.66005	1,562,710	14.70	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		151.50000	0.15150	145,990	14.70	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		1,858.45000	1.85845	1,760,750	14.79	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	12.00	Put		116.44000	0.11644	110,570	14.79	0.00	0	1,74
R209	On	03/08/2023	Bond Future	11.25	Call		77.79000	0.07779	55,650	13.51	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		1,968.41000	1.96841	2,038,100	13.51	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,582.65000	1.58265	1,485,600	14.66	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		167.82000	0.16782	162,600	14.66	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,621.21000	1.62121	1,524,000	14.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		159.49000	0.15949	154,110	14.68	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,252.53000	1.25253	1,208,370	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,130.36000	3.13036	3,180,200	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,271.74000	1.27174	1,227,190	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,099.95000	3.09995	3,149,400	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,233.61000	1.23361	1,189,850	14.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,161.11000	3.16111	3,211,350	14.78	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,674.47000	3.67447	3,609,300	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,188.20000	2.18820	2,219,360	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,702.68000	3.70268	3,637,280	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,170.83000	2.17083	2,201,760	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,646.15000	3.64615	3,581,210	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,205.52000	2.20552	2,236,910	15.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,917.39000	1.91739	1,876,280	14.34	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,370.76000	5.37076	5,428,090	14.34	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,935.06000	1.93506	1,893,710	14.35	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,338.53000	5.33853	5,395,620	14.35	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,900.03000	1.90003	1,859,150	14.33	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,403.36000	5.40336	5,460,920	14.33	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		3,432.04000	3.43204	3,377,590	14.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,326.61000	4.32661	4,372,840	14.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		3,455.09000	3.45509	3,400,430	14.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,302.93000	4.30293	4,348,950	14.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		3,409.06000	3.40906	3,354,810	14.26	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,350.40000	4.35040	4,396,830	14.26	0.00	0	
Total R209 Option											0.00	0	19,21
Total For R209											6,691,234.00	100	58,61
R210	On	03/08/2023	Bond Future			224.94598	224.94598	224.94502	224.94502		0.00	0	38
R210	On	02/11/2023	Bond Future			226.72673	226.72673	226.72652	226.72652		0.00	0	7
R210	On	01/02/2024	Bond Future			231.92133	231.92133	231.92159	231.92159		0.00	0	30
R210	On	02/05/2024	Bond Future			233.99789	233.99789	233.99789	233.99789		0.00	0	
R210	On	01/08/2024	Bond Future			239.44120	239.44120	239.44105	239.44105		0.00	0	
Total R210 Future											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 Intere
Total For R210												0.00	0	72
R213	On	03/08/2023	Bond Future			10.69591	84.21193	10.68685	84.25240		9.86	0.00	0	4,28
R213	On	02/11/2023	Bond Future			10.78333	82.48621	10.77379	82.52780		10.73	4,124,310.50	50	27,68
R213	On	01/02/2024	Bond Future			10.86226	84.35662	10.85221	84.39935		10.40	0.00	0	
R213	On	02/05/2024	Bond Future			10.93667	82.71295	10.92614	82.75664		10.19	0.00	0	
R213	On	01/08/2024	Bond Future			11.00801	84.61877	10.99698	84.66336		9.36	0.00	0	
Total R213 Future												4,124,310.50	50	31,98
R213	On	03/08/2023	Bond Future	11.61	Call			4,000.06000	4.00006	3,958,100	12.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			4.82000	0.00482	3,330	12.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,041.68000	4.04168	3,999,790	12.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			4.54000	0.00454	3,120	12.35	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			4,083.28000	4.08328	4,041,460	12.38	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			4.28000	0.00428	2,930	12.38	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,743.01000	2.74301	2,707,700	11.10	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,250.68000	1.25068	1,256,960	11.10	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			8,043.77000	8.04377	8,001,350	12.92	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			165.01000	0.16501	164,180	12.92	0.00	0	72
R213	On	02/11/2023	Bond Future	10.94	Call			2,263.66000	2.26366	2,230,710	10.91	0.00	0	72
R213	On	02/11/2023	Bond Future	10.94	Put			1,542.86000	1.54286	1,551,500	10.91	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,715.38000	2.71538	2,680,190	11.09	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,265.67000	1.26567	1,272,070	11.09	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,770.92000	2.77092	2,735,490	11.11	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,236.00000	1.23600	1,242,160	11.11	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			3,690.60000	3.69060	3,652,110	11.46	0.00	0	72
R213	On	02/11/2023	Bond Future	11.44	Put			849.57000	0.84957	852,670	11.46	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,242.95000	1.24295	1,249,080	11.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			4,821.00000	4.82100	4,784,330	11.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,232.78000	1.23278	1,238,840	11.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,761.20000	4.76120	4,724,670	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,253.41000	1.25341	1,259,610	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			4,790.97000	4.79097	4,754,370	11.08	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,733.42000	1.73342	1,712,540	9.76	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,427.53000	4.42753	4,450,340	9.76	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,749.21000	1.74921	1,728,210	9.76	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,400.11000	4.40011	4,422,800	9.76	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,717.72000	1.71772	1,696,950	9.76	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,455.06000	4.45506	4,477,980	9.76	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put			3,460.74000	3.46074	3,479,260	9.26	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call			2,925.39000	2.92539	2,899,220	9.27	0.00	0	

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	01/08/2024	Bond Future	10.87	Put			3,440.90000	3.44090	3,459,320	9.27	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call			2,946.38000	2.94638	2,920,120	9.27	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put			3,421.15000	3.42115	3,439,480	9.27	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call			2,904.46000	2.90446	2,878,390	9.26	0.00	0	
Total R213 Option												0.00	0	2,15
Total For R213												4,124,310.50	50	34,18
R214	On	03/08/2023	Bond Future			12.03728	62.73716	11.99822	62.92861		15.73	376,422.96	6	14,08
R214	On	02/11/2023	Bond Future			12.13599	60.79854	12.09553	60.99434		17.08	0.00	0	14,56
R214	On	01/02/2024	Bond Future			12.22961	62.17725	12.18769	62.37762		16.42	0.00	0	
R214	On	02/05/2024	Bond Future			12.31877	60.28388	12.27542	60.48877		16.84	0.00	0	
R214	On	01/08/2024	Bond Future			12.40626	61.67270	12.36140	61.88233		15.85	0.00	0	
Total R214 Future												376,422.96	6	28,65
R214	On	03/08/2023	Bond Future	12.14	Call			1,063.12000	1.06312	907,320	16.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			372.74000	0.37274	408,390	16.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			1,095.75000	1.09575	938,200	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			357.14000	0.35714	391,040	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			1,128.87000	1.12887	969,610	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			342.10000	0.34210	374,290	16.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			868.45000	0.86845	805,380	15.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,027.45000	4.02745	4,160,180	15.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			838.78000	0.83878	777,190	15.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,103.02000	4.10302	4,237,230	15.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			853.53000	0.85353	791,200	15.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			4,065.12000	4.06512	4,198,590	15.81	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,029.40000	3.02940	3,120,290	16.26	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			2,873.75000	2.87375	2,763,740	16.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,006.68000	3.00668	3,097,040	16.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			2,823.03000	2.82303	2,714,090	16.25	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,052.27000	3.05227	3,143,700	16.25	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			2,848.34000	2.84834	2,738,860	16.26	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			1,815.45000	1.81545	1,739,860	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,830.64000	5.83064	5,959,940	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			1,830.88000	1.83088	1,754,840	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,793.69000	5.79369	5,922,540	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			1,799.92000	1.79992	1,724,780	15.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,867.55000	5.86755	5,997,300	15.77	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put			4,391.64000	4.39164	4,493,820	15.48	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call			3,459.09000	3.45909	3,351,220	15.49	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put			4,366.58000	4.36658	4,468,340	15.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	01/08/2024	Bond Future	12.18	Call		3,482.34000	3.48234	3,374,060	15.50	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,341.89000	4.34189	4,443,240	15.50	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,436.15000	3.43615	3,328,700	15.48	0.00	0	
Total R214 Option											0.00	0	
Total For R214											376,422.96	6	28,65
Total for Bond											5,671,797,465.84	57,727	1,904,34
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2029 Future											0.00	0	
Total For I2029											0.00	0	
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2031 Future											0.00	0	
Total For I2031											0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2033 Future											0.00	0	
Total For I2033											0.00	0	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2038 Future											0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	03/08/2023	GOVI			877.20200	877.20200	878.28100	878.28100			184,212,420.00	21	
GOVI	On	02/11/2023	GOVI			896.27100	896.27100	897.37500	897.37500			188,216,910.00	21	8
GOVI	On	01/02/2024	GOVI			916.58700	916.58700	917.71900	917.71900			0.00	0	
GOVI	On	02/05/2024	GOVI			937.41900	937.41900	938.57600	938.57600			0.00	0	
GOVI	On	01/08/2024	GOVI			959.02900	959.02900	960.21200	960.21200			0.00	0	
Total GOVI Future												372,429,330.00	42	8
GOVI	On	03/08/2023	GOVI	837.21	Call			410,710.00000	41.07100	399,920,000		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			410,610.00000	41.06100	399,820,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			410,510.00000	41.05100	399,720,000		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			115,550.00000	11.55500	104,510,000		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			115,750.00000	11.57500	104,710,000		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			115,650.00000	11.56500	104,610,000		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			377,190.00000	37.71900	365,870,000		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			377,390.00000	37.73900	366,070,000		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			377,290.00000	37.72900	365,970,000		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			124,040.00000	12.40400	135,610,000		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			124,140.00000	12.41400	135,710,000		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			123,940.00000	12.39400	135,510,000		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			168,320.00000	16.83200	156,490,000		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			168,220.00000	16.82200	156,390,000		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			168,420.00000	16.84200	156,590,000		0.00	0	
Total GOVI Option												0.00	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
Total For GOVI											372,429,330.00	42	83
Total for GOVI											372,429,330.00	42	83
AL37	On	03/08/2023			890.69300	890.69300	890.78500	890.78500			0.00	0	
AL37	On	02/11/2023			910.05500	910.05500	910.15100	910.15100			0.00	0	
AL37	On	01/02/2024			930.68300	930.68300	930.78400	930.78400			0.00	0	
AL37	On	02/05/2024			951.83600	951.83600	951.93800	951.93800			0.00	0	
AL37	On	01/08/2024			973.77800	973.77800	973.88200	973.88200			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/08/2023			1,020.45200	1,020.45200	1,021.24300	1,021.24300			0.00	0	
AL7T	On	02/11/2023			1,042.63400	1,042.63400	1,043.44500	1,043.44500			0.00	0	
AL7T	On	01/02/2024			1,066.26800	1,066.26800	1,067.10000	1,067.10000			0.00	0	
AL7T	On	02/05/2024			1,090.50200	1,090.50200	1,091.35200	1,091.35200			0.00	0	
AL7T	On	01/08/2024			1,115.64100	1,115.64100	1,116.51000	1,116.51000			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/08/2023			889.93400	889.93400	891.04500	891.04500			160,188,120.00	18	6
ALBI	On	02/11/2023			909.27900	909.27900	910.41600	910.41600			163,670,220.00	18	5
ALBI	On	01/02/2024			929.88900	929.88900	931.05500	931.05500			0.00	0	
ALBI	On	02/05/2024			951.02400	951.02400	952.21500	952.21500			0.00	0	
ALBI	On	01/08/2024			972.94700	972.94700	974.16600	974.16600			0.00	0	
Total ALBI Future											323,858,340.00	36	12
Total For ALBI											323,858,340.00	36	12
IGOV	On	03/08/2023			326.00200	326.00200	326.24900	326.24900			0.00	0	16
IGOV	On	02/11/2023			333.16900	333.16900	333.42300	333.42300			0.00	0	5
IGOV	On	01/02/2024			340.80000	340.80000	341.06100	341.06100			0.00	0	
IGOV	On	02/05/2024			348.62300	348.62300	348.88900	348.88900			0.00	0	
IGOV	On	01/08/2024			356.73500	356.73500	357.00700	357.00700			0.00	0	
Total IGOV Future											0.00	0	67
Total For IGOV											0.00	0	67
Total for Index											323,858,340.00	36	80
JIBAR f	On	16/08/2023			8.43500	91.56500	8.43500	91.56500			0.00	0	
JIBAR f	On	20/09/2023			8.43000	91.57000	8.42500	91.57500			0.00	0	
JIBAR f	On	18/10/2023			8.49500	91.50500	8.49000	91.51000			0.00	0	
JIBAR f	On	15/11/2023			8.50000	91.50000	8.49000	91.51000			0.00	0	
JIBAR f	On	20/12/2023			8.50000	91.50000	8.48500	91.51500			0.00	0	
JIBAR f	On	17/01/2024			8.49000	91.51000	8.47000	91.53000			0.00	0	
JIBAR f	On	20/03/2024			8.43000	91.57000	8.40000	91.60000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 19/06/2024 Jibar Future			8.21500	91.78500	8.17000	91.83000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.16000	91.84000	8.10000	91.90000				0.00	0	
JIBAR f On 18/12/2024 Jibar Future			7.92500	92.07500	7.86500	92.13500				0.00	0	
JIBAR f On 19/03/2025 Jibar Future			7.85500	92.14500	7.80000	92.20000				0.00	0	
JIBAR f On 18/06/2025 Jibar Future			7.82500	92.17500	7.77000	92.23000				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 :										6,368,085,135.84	57,805	1,905,98
ABCPI3 On 07/12/2023 Spot Bond			5.55200	332.25787	5.55200	332.16913				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.20939				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.54232				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.98500	99.89146	9.98500	99.86488				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.00000	87.33432	12.00000	87.30652				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.78462				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.64745				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	103.13116				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.01864				0.00	0	
Total ABFN18 SPOT										0.00	0	

Contract 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 ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.33325				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.95919				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.02920				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.67904				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.67555				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.31849				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.44049				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	102.05151				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.36969				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	102.31983				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.59648				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	103.51299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	101.35351				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.08941				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.32265				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.35306				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.35653				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.85158				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.54332				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.58237				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.91343				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.58929				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.42049				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.59460				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	102.05322				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	102.47349				0.00	2,000,000,000	1,000,000,000
Total ABFN54 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN54										0.00	2,000,000,000	1,000,000,000
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.90399				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.98338				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.84443				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.89408				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.57513				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.58760				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.78520				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	102.04086				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.76761				0.00	0	
Total ABFN63 SPOT										0.00	0	

Contract 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 ABFN63										0.00	0	
ABFN6 On 28/06/2028 Spot Bond					0.00000	100.78711				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6 On 28/06/2030 Spot Bond					0.00000	100.79336				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.97982				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.24602				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.68273				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.28745				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.91149				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.69284				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.82740				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.85723				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.84000	7.84000	7.84000	166.23785				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	93.34608	100.00000	93.12963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.64000	4.64000	4.64000	168.22676				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.16000	5.16000	5.16000	217.04763				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.36000	5.36000	5.36000	238.58576				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.90000	8.90000	8.90000	105.62360				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.30500	104.37523	9.30500	104.34944				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.31000	106.82274	9.31000	106.79633		1,364,846,000,000.00		146,600,000	73,300,000	
Total ABS17 SPOT								1,364,846,000,000.00		146,600,000	73,300,000	
Total For ABS17								1,364,846,000,000.00		146,600,000	73,300,000	
ABS18 On 26/09/2023 Spot Bond			8.53500	103.46832	8.53500	103.44448				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.86500	9.86500	9.86500	103.36713				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.30500	101.96369	9.30500	101.93849		1,736,313,000,000.00		186,600,000	93,300,000	
Total ABS7 SPOT								1,736,313,000,000.00		186,600,000	93,300,000	
Total For ABS7								1,736,313,000,000.00		186,600,000	93,300,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	19.20458	100.00000	19.16231				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	332.67066	5.20200	332.58490				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABX01 On 10/07/2024 Spot Bond			11.77500	11.77500	11.77500	99.75000				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.13229				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.11239				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.07887				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.34442				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.79577				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.12548				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.15687				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.02150				0.00	240,000,000	120,000,000
Total AGL03 SPOT										0.00	240,000,000	120,000,000
Total For AGL03										0.00	240,000,000	120,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.78158				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	108.90899				0.00	0	166,652,900
Total AGRIA1 SPOT										0.00	0	166,652,900
Total For AGRIA1										0.00	0	166,652,900
AGT01 On 10/10/2023 Spot Bond					0.00000	101.20274				0.00	0	
Total AGT01 SPOT										0.00	0	

Contract 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 AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.79619				0.00	269,360,000	134,680,00
Total AGT02 SPOT										0.00	269,360,000	134,680,00
Total For AGT02										0.00	269,360,000	134,680,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.59702				0.00	427,940,000	213,970,00
Total AGT03 SPOT										0.00	427,940,000	213,970,00
Total For AGT03										0.00	427,940,000	213,970,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.15388				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.88683				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.25257				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.25717				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.20000	96.45664	9.20000	96.43306				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.26433				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.28817				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.31786				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.23994				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	101.75539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.09000	104.23942	10.09000	104.21080				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.70951				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.80927				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.88110				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.41054				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.05688				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.69242				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.80915				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.88095				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.38301				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.82995				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.88557				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.84503				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.81811				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.91682				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.88273				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.84464				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.43670				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.80500	100.26819	10.80500	100.23952				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.17500	91.69630	12.17500	91.66686				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	102.08162				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	102.32349				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.68524				0.00	0	
Total AIRF04 SPOT										0.00	0	

Contract 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 AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.24000	196.98210	7.24000	196.92060				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.15584				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.45125				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.98718				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.70033				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.80454				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.92019				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.18726				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.80084				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.76147				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.68258				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.68258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC014 On 06/04/2028 Spot Bond					0.00000	100.68258				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC015 On 17/10/2023 Spot Bond					0.00000	100.26610				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC016 On 17/08/2023 Spot Bond					0.00000	102.41778				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC017 On 18/08/2023 Spot Bond					0.00000	102.38648				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC018 On 21/08/2023 Spot Bond					0.00000	102.46693				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC019 On 28/04/2028 Spot Bond					0.00000	99.97230				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC020 On 20/06/2028 Spot Bond					0.00000	101.11752				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC021 On 20/06/2030 Spot Bond			12.62500	12.62500	12.62500	100.57606				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC022 On 20/06/2027 Spot Bond					0.00000	101.07468				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC023 On 17/05/2028 Spot Bond					0.00000	101.94518				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC024 On 22/08/2023 Spot Bond					0.00000	101.63736				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC02 On 23/08/2023 Spot Bond					0.00000	101.60659				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02 On 25/08/2023 Spot Bond					0.00000	101.53956				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02 On 26/05/2028 Spot Bond					0.00000	101.77212				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC02 On 26/05/2026 Spot Bond					0.00000	101.72172				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03 On 13/06/2024 Spot Bond					0.00000	101.16195				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03 On 14/06/2024 Spot Bond					0.00000	101.13569				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03 On 15/03/2024 Spot Bond					0.00000	101.09812				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03 On 28/02/2035 Spot Bond					0.00000	101.03744				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03 On 30/06/2029 Spot Bond					0.00000	100.79289				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03 On 30/06/2030 Spot Bond					0.00000	100.80529				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03 On 17/10/2027 Spot Bond					0.00000	100.56528				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASC03 On 20/06/2028 Spot Bond					0.00000	100.25484				0.00	0	
Total ASC037 SPOT										0.00	0	

Contract 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 ASC037										0.00	0	
ASC037 On 21/07/2028 Spot Bond					0.00000	100.16841				0.00	0	
Total ASC038 SPOT										0.00	0	
Total For ASC038										0.00	0	
ASC038 On 21/07/2028 Spot Bond					0.00000	100.16284				0.00	0	
Total ASC039 SPOT										0.00	0	
Total For ASC039										0.00	0	
ASC039 On 21/07/2028 Spot Bond					0.00000	100.17103				0.00	0	
Total ASC040 SPOT										0.00	0	
Total For ASC040										0.00	0	
ASC040 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total ASC041 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For ASC041									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
ASN021 On 07/12/2033 Spot Bond			5.71000	252.90607	5.71000	252.83735			0.00	0	0	
Total ASN022 SPOT									0.00	0	0	
Total For ASN022									0.00	0	0	
ASN022 On 07/12/2033 Spot Bond			5.81000	229.86413	5.81000	229.80106			0.00	0	0	
Total ASN037 SPOT									0.00	0	0	
Total For ASN037									0.00	0	0	
ASN154 On 31/03/2028 Spot Bond			6.03000	209.21932	6.03000	209.16070			0.00	0	0	
Total ASN154 SPOT									0.00	0	0	
Total For ASN154									0.00	0	0	
ASN195 On 31/01/2038 Spot Bond			5.64000	116.68487	5.64000	116.65317			0.00	0	0	
Total ASN195 SPOT									0.00	0	0	
Total For ASN195									0.00	0	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	104.55259			0.00	0	0	
Total ASN209 SPOT									0.00	0	0	
Total For ASN209									0.00	0	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	101.92178			0.00	0	0	
Total ASN278 SPOT									0.00	0	0	
Total For ASN278									0.00	0	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	101.83082			0.00	0	0	
Total ASN279 SPOT									0.00	0	0	
Total For ASN279									0.00	0	0	
ASN289 On 21/08/2023 Spot Bond					0.00000	101.80568			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.28596				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.82876				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.07288				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.42657				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.49500	5.49500	5.49500	116.32768				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.82500	5.82500	5.82500	107.42082				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.11667				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.20551				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	102.16922				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.79092				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.85000	113.89547	5.85000	113.86389				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	101.08280				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.64542				0.00	0	16,200,00
Total ASN346 SPOT										0.00	0	16,200,00
Total For ASN346										0.00	0	16,200,00
ASN35 On 20/06/2024 Spot Bond					0.00000	101.14937				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.05786				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.05786				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.67455				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.26553				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.15028				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.45571				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.12025				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	101.20029				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	101.20029				0.00	0	
Total ASN384 SPOT										0.00	0	

Contract 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 ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	101.27170				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 17/12/2025 Spot Bond					0.00000	101.07763				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN401 On 20/12/2024 Spot Bond					0.00000	101.04784				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN411 On 20/12/2024 Spot Bond					0.00000	101.14750				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2023 Spot Bond					0.00000	101.46759				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN421 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	
ASN422 On 20/12/2024 Spot Bond					0.00000	103.16887				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN451 On 23/06/2025 Spot Bond					0.00000	100.97858				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN452 On 21/12/2026 Spot Bond					0.00000	101.07387				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN461 On 31/01/2024 Spot Bond			10.55000	10.55000	10.55000	99.33852				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN471 On 31/08/2024 Spot Bond			11.24000	11.24000	11.24000	104.05587				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN472 On 31/07/2023 Spot Bond					0.00000	99.89847				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.88912				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.51807				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.26187				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	141.24006				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.02500	11.02500	11.02500	103.71822				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.48176				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.14718				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.14718				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.02045				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.59500	96.43595	10.59500	96.40875				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.77500	96.29104	9.77500	96.26593				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51(On 21/12/2026 Spot Bond			10.32500	95.31333	10.32500	95.28712				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.32500	95.31333	10.32500	95.28712				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			8.90000	100.11513	8.90000	100.09105				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			10.85000	100.09714	10.85000	100.06793				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			10.80000	100.09760	10.80000	100.06852				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.30000	100.01183	10.30000	99.98408				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.30000	100.01183	10.30000	99.98408				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.73502				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	99.89089				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 31/01/2026 Spot Bond			10.93500	99.19653	10.93500	99.88031				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.02500	99.64834	11.02500	99.61880				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.88500	99.75349	10.88500	99.72428				0.00	0	
Total ASN558 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.36724				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.01866				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.51416				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	96.36802				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2024 Spot Bond			10.37500	99.36765	10.37500	99.33989				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.01603				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.91729				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.89192				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	99.87730				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2024 Spot Bond					0.00000	100.72762				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	94.96155				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.06321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.83527				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.03122				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.81474				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.71118				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.13762				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.20295				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.74960				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.55157				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.48744				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.86836				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.98729				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 02/04/2026 Spot Bond					0.00000	100.72149				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.83552				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.38987				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.20196				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.91139				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.12678				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.58753				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.89173				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.88164				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.89173				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.88137				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.10247				0.00	0	
Total ASN700 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.10745				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.29384				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.65435				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	102.08096				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.87558				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.45999				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.73234				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.33616				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.88411				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.80023				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.87367				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.07758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.08754				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	96.01502				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	99.88759				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.69151				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.64765				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.02884	10.02884	10.02884	102.34277				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.46019				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.71500	10.71500	10.71500	99.64061				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	99.87842				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.88816				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.88806				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	100.98563				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.66604				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.70216				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.46916				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.81278				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	92.51044				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.48560				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.05254				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.03700				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.41794				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.38156				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.38156				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	99.87853				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	101.12429				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.17396				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.17316				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.17316				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.01812				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	100.45252				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.88071				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.88124				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.07767				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.09775				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.80030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.24967				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	99.88915				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	102.28757				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.88280				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.38532				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.38532				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.23670				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.23670				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.85752				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.01962				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	101.20708				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.19713				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.43395				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.27098				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.86735				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.27530				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.47500	99.97136	11.47500	99.94055				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	95.60118				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	99.89363				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.06762				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.77831				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.82663				0.00	0	
Total ASN915 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.79576				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.76489				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.73046				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.75362				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.73046				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.75362				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	97.90478				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	90.49356				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.15716				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	107.82115				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.23202				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	99.88414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.16736				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN941 On 20/12/2027 Spot Bond					0.00000	101.13052				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN943 On 20/12/2025 Spot Bond					0.00000	101.09746				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN944 On 20/12/2027 Spot Bond					0.00000	101.28171				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.07019				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	101.07767				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN951 On 31/08/2027 Spot Bond					0.00000	101.80030				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN952 On 31/07/2027 Spot Bond					0.00000	99.87788				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN953 On 20/12/2027 Spot Bond					0.00000	101.21710				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN954 On 20/12/2025 Spot Bond					0.00000	101.10542				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN955 On 20/12/2024 Spot Bond					0.00000	101.04784				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN96(On 30/09/2027 Spot Bond					0.00000	100.81932				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	118.20233				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.26681				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.06775				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97(On 24/01/2025 Spot Bond					0.00000	88.34421				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	99.87416				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.12753				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98(On 02/04/2029 Spot Bond					0.00000	100.57778				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98(On 14/02/2026 Spot Bond					0.00000	81.33355				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98(On 15/02/2028 Spot Bond					0.00000	102.08186				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98(On 17/08/2023 Spot Bond					0.00000	101.71518				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98(On 17/02/2028 Spot Bond					0.00000	101.90643				0.00	0	
Total ASN984 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN984										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	99.87621				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	101.06161				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	101.17731				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.38270				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.36813				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	101.80050				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.48500	101.47272	7.48500	101.45224				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.76936				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.24540				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.47771				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.91224				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	101.71706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.71000	101.09535	9.71000	101.06917				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.87106				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.16947				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.22500	12.22500	12.22500	103.78520				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.46602				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.01930				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	100.99934				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	101.06596				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.21419				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 On 30/06/2024 Spot Bond					0.00000	99.79070				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	101.05962				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.96387				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.94583				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.60165				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.94077				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.28363				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.35406				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.00161				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.97467				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.08948				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.13246				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.10985				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.09188				0.00	0	
Total BAYB21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	101.08493				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.09149				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.08989				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.12581				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.33000	9.33000	9.33000	97.65442				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	99.67346				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.21829				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	95.97260				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.91583				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.91476				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.87727				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.07102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.42836				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.67125				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	99.90194				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.57231				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.14858				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	102.14182				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.99500	102.03404	8.99500	102.00956				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.54300				0.00	0	3,990,000,00
Total BID13 SPOT										0.00	0	3,990,000,00
Total For BID13										0.00	0	3,990,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.27898				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.83277				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.84865				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.88192				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.46577				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.93700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.78600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	61.78600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	55.28000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.55658				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.57176				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.18847				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.83141				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	101.88765				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.39024				0.00	0	
Total BNPS06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPS06										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.52309				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	102.05667				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.45096				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.81494				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.79915				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.42484				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.71779				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3: On 10/05/2024 Spot Bond					0.00000	101.92440				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF3: On 03/07/2024 Spot Bond					0.00000	100.64038				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF4: On 14/07/2026 Spot Bond					0.00000	100.35546				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	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.81309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	102.38314				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	100.95665				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.93861				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	100.95880				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	100.94060				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	100.92250				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.18590				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	102.15475				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.99304				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.02500	103.56734	9.02500	103.54237			472,910,000,000.00	52,400,000	26,200,000	
Total CCT02 SPOT									472,910,000,000.00	52,400,000	26,200,000	
Total For CCT02									472,910,000,000.00	52,400,000	26,200,000	
CCT03 On 15/03/2025 Spot Bond			9.67500	106.26289	9.67500	106.23562			1,878,885,000,000.00	194,200,000	97,100,000	
Total CCT03 SPOT									1,878,885,000,000.00	194,200,000	97,100,000	
Total For CCT03									1,878,885,000,000.00	194,200,000	97,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			10.71500	10.71500	10.71500	99.18740				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.76103				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.10274				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.03482				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.03858				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.94601				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.01451				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.10265				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.12259				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			10.01000	104.03034	10.01000	104.00274				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 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	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.63854				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract 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 CLN366									0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.54334			0.00	0	
Total CLN371 SPOT									0.00	0	
Total For CLN371									0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.31500	103.23215	11.31500	103.20129			0.00	0	
Total CLN379 SPOT									0.00	0	
Total For CLN379									0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.84000			0.00	0	
Total CLN385 SPOT									0.00	0	
Total For CLN385									0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.34000	161.80924	7.34000	161.75794			0.00	0	
Total CLN453 SPOT									0.00	0	
Total For CLN453									0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.47000	156.94658	9.47000	156.88796			0.00	0	
Total CLN454 SPOT									0.00	0	
Total For CLN454									0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.65500	104.40030	9.65500	104.37355		1,241,633,000,000.00	128,600,000	64,300,000	
Total CLN496 SPOT								1,241,633,000,000.00	128,600,000	64,300,000	
Total For CLN496								1,241,633,000,000.00	128,600,000	64,300,000	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.41360			0.00	0	
Total CLN497 SPOT									0.00	0	
Total For CLN497									0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.49670			0.00	0	
Total CLN502 SPOT									0.00	0	
Total For CLN502									0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.94700			0.00	0	
Total CLN504 SPOT									0.00	0	
Total For CLN504									0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	101.23967			0.00	0	
Total CLN516 SPOT									0.00	0	
Total For CLN516									0.00	0	
CLN51 On 25/11/2024 Spot Bond					0.00000	101.05345			0.00	0	
Total CLN518 SPOT									0.00	0	
Total For CLN518									0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	102.19218			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.29801				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 18/07/2025 Spot Bond					0.00000	100.27563				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.55500	99.91776	10.55500	99.88984				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 25/10/2023 Spot Bond					0.00000	100.05083				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.32600				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	162.17400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	100.77963				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.02500	104.31859	10.02500	104.29041				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.07500	103.27561	10.07500	103.24803				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.16500	102.08527	10.16500	102.05778				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN556 On 15/11/2023 Spot Bond					0.00000	102.07420				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	102.07389				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.78228				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.34395				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond			100.00000		0.00000	133.41700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	102.14204				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.52500	101.31791	10.52500	101.33975				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.02500	102.36601	10.02500	102.33881			521,300,000,000.00	52,000,000	26,000,000	
Total CLN563 SPOT									521,300,000,000.00	52,000,000	26,000,000	
Total For CLN563									521,300,000,000.00	52,000,000	26,000,000	
CLN564 On 08/02/2024 Spot Bond					0.00000	102.30210				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.77785				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	100.87728				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	102.06856				0.00	0	
Total CLN568 SPOT										0.00	0	

Contract 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 CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.25500	101.50884	10.25500	101.48126				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	102.13604				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	102.07485				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.21730				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.18244				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.26550				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.72086				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	102.12025				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.21722				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.27149				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.78245				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.92092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.73369				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.09706				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.62124				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.85581				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.76000	156.98801	5.76000	132.54683				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.97932				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.92325				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.76490				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.49500	9.49500	9.49500	101.16063				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.69830				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.25141				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60(On 18/06/2024 Spot Bond					0.00000	101.09706				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	101.09706				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60(On 05/08/2024 Spot Bond			9.08000	9.08000	9.08000	103.82953				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60(On 05/08/2024 Spot Bond					0.00000	102.14483				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60(On 12/08/2024 Spot Bond					0.00000	101.51839				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60(On 14/04/2026 Spot Bond					0.00000	102.52386				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60(On 17/01/2024 Spot Bond					0.00000	100.30010				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60(On 22/08/2024 Spot Bond					0.00000	101.79888				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN61(On 23/10/2024 Spot Bond					0.00000	100.01460				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.81846				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61(On 07/03/2025 Spot Bond					0.00000	101.44319				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61(On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	

Contract 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 CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.70550				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	99.98000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.15211				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.63018				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.97341				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.26561				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	102.04922				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.46767				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.26000	59.25259	13.26000	77.01571				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.94048				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.72500	101.94693	10.72500	101.91751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	102.04359				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.91988				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.57087				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	102.14723				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.94476				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.75521				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	102.03796				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	103.16283				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.15054				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.28294				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.76060				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN645 On 18/12/2024 Spot Bond					0.00000	101.08991				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	99.95973				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.09093				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	102.12918				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.63046				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	102.03796				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	102.03796				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	100.69600				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.19736				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.77945				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.42907				0.00	0	
Total CLN658 SPOT										0.00	0	

Contract 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 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	131.36200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	155.23700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	103.67778				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66: On 19/08/2025 Spot Bond					0.00000	102.28558				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66: On 18/09/2024 Spot Bond					0.00000	101.94936				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	102.16930				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			6.32247	164.20361	6.32247	133.40520				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			6.32247	164.20361	6.32247	133.40607				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	102.19744				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	102.27245				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.04382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN687 On 19/08/2025 Spot Bond					0.00000	103.64089				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN687 On 07/12/2023 Spot Bond					0.00000	101.38230				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.02283				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.03835				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN687 On 12/02/2025 Spot Bond					0.00000	102.23020				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.14069				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.14047				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	104.82746				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.87179				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.06258				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN690 On 17/05/2025 Spot Bond					0.00000	102.33131				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.71161				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	87.24150				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.22378				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	88.20145				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.32755				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.25784				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.30995				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.80874				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.04465				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.36082				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.59862				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	101.18295				0.00	0	
Total CLN712 SPOT										0.00	0	

Contract 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 CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.91849				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.05274				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.05274				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.05274				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	80.41966				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.20870				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	79.43697				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.75297				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.50040				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	80.44883				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.00526				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.00526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.00526				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.01496				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.01496				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.01496				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	82.89421				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	83.90881				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.53248				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.06255				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.22088				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	93.90032				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/12/2023 Spot Bond					0.00000	101.36114				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN739 On 20/06/2026 Spot Bond					0.00000	121.26200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.70685				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	102.01920				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.89653				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.63060				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.17000				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.10973				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.60797				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.05854				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	99.87947				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.95100				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.40262				0.00	0	
Total CLN750 SPOT										0.00	0	

Contract 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 CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.66932				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	101.62263				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.91974				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.28593				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 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	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.06842				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.40484				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	102.06271				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.13635				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.43413				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.91974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.04113				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	107.98937				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	85.31027				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	90.54183				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	103.09741				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.87677				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.57000	5.57000	5.57000	110.40277				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.72308				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2026 Spot Bond					0.00000	101.93915				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.88980				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	99.88925				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.63292				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.88653				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	99.88533				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.85551				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.85551				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.10342				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	113.93610				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.87907				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.94900				0.00	0	
Total CLN791 SPOT										0.00	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 CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.87907				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.56964				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.87907				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.85558				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	99.87907				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	99.87923				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	99.87824				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.87824				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.80795				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.60813				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	106.31859				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	99.88892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	99.87783				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.81580				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.88544				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.33000	97.67874	9.33000	97.65442				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.00977				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 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	
CLN811 On 31/01/2025 Spot Bond					0.00000	99.87907				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	99.87930				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	99.87783				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	99.88980				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	99.87907				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82(On 31/07/2025 Spot Bond					0.00000	99.87930				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82(On 31/05/2025 Spot Bond					0.00000	100.85558				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82(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	
CLN82(On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	99.87930				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	99.87930				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82(On 31/07/2027 Spot Bond					0.00000	99.87897				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	99.87930				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82(On 31/08/2024 Spot Bond					0.00000	90.86704				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82(On 31/01/2025 Spot Bond					0.00000	99.87907				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83(On 31/07/2026 Spot Bond					0.00000	101.69847				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	101.53298				0.00	0	
Total CLN831 SPOT										0.00	0	

Contract 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 CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.87897				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.47500	9.47500	9.47500	100.73951				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.80016				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.80030				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.80030				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.80019				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.85759				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.07069				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	106.41500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	105.81800				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	107.16000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.42274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	100.85558				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.85557				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.85518				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	99.87233				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.05137				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.07767				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.11951				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.18221				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.20211				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.09137				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.88096				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN855 On 28/02/2024 Spot Bond				100.00000	0.00000	86.76865				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	99.87930				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.12747				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.06770				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.38919				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.25400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.39000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	99.86772				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.01476				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	99.89213				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	99.89091				0.00	0	
Total CLN870 SPOT										0.00	0	

Contract 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 CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	99.89146				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.28281				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	101.80016				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	101.09261				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	99.85468				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	99.85468				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	99.89219				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	100.69830				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.69507				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.38391				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	99.89252				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.16744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	80.97655				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	80.97655				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.80008				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	80.94710				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.87000	5.87000	5.87000	128.84622				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	109.02970				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.17731				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.12554				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	99.87930				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.09945				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN895 On 31/08/2025 Spot Bond					0.00000	101.80016				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.85551				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.66928				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.33108				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.84354				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.51500	11.51500	11.51500	103.17179				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	102.20900				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			11.11000	11.11000	11.11000	101.42675				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.36949				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.24182				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.17034				0.00	0	
Total CLN906 SPOT										0.00	0	

Contract 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 CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.43354				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	99.27900				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	99.17700				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.17746				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	103.21565				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	99.87878				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.17158				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	96.93200				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	101.34101				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	102.45000				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	101.73278				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	101.07373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	101.80037				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	101.80037				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	101.80023				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.80023				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	101.30052				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	101.22995				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.23691				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.24685				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.24188				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	99.87878				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN928 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN93(On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN93' On 20/06/2028 Spot Bond					0.00000	100.30590				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93: On 20/06/2028 Spot Bond					0.00000	101.25182				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN93: On 20/06/2028 Spot Bond			12.51000	12.51000	12.51000	100.09318				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN93: On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN93: On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN93(On 20/03/2026 Spot Bond					0.00000	101.46570				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN93: On 20/03/2025 Spot Bond					0.00000	98.08800				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN93(On 20/03/2027 Spot Bond					0.00000	100.15100				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN93(On 20/06/2028 Spot Bond					0.00000	101.03880				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94(On 20/03/2026 Spot Bond					0.00000	101.36647				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94' On 20/06/2030 Spot Bond					0.00000	101.32137				0.00	0	
Total CLN941 SPOT										0.00	0	

Contract 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 CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	100.85543				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.85543				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	100.85745				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	101.17227				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.03282				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.18719				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	101.30151				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	101.21703				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.36104				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.85558				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	101.05758				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	101.23691				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.08189				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.18719				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	101.66350				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	101.58887				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN959 On 30/09/2026 Spot Bond					0.00000	100.97888				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN960 On 20/06/2026 Spot Bond					0.00000	100.70113				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.31500	101.44023	11.31500	101.40972			3,240,616,000,000.00		286,400,000	143,200,000
Total COJ08 SPOT									3,240,616,000,000.00		286,400,000	143,200,000
Total For COJ08									3,240,616,000,000.00		286,400,000	143,200,000
COJG0 On 09/06/2024 Spot Bond			11.43500	100.32754	11.43500	100.29706			0.00		0	
Total COJG01 SPOT									0.00		0	
Total For COJG01									0.00		0	
COT02 On 03/04/2028 Spot Bond			13.08500	93.32541	13.08500	93.29310			0.00		0	
Total COT02 SPOT									0.00		0	
Total For COT02									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT03 On 05/06/2028 Spot Bond			11.67500	93.30620	11.67500	93.27728				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.71491				0.00	0	284,680,00
Total DSY02 SPOT										0.00	0	284,680,00
Total For DSY02										0.00	0	284,680,00
DSY03 On 21/11/2024 Spot Bond			10.42500	10.42500	10.42500	101.91579				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.50859				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.88975				0.00	1,770,000,000	885,000,00
Total DSY05 SPOT										0.00	1,770,000,000	885,000,00
Total For DSY05										0.00	1,770,000,000	885,000,00
DSY06 On 21/05/2027 Spot Bond					0.00000	102.48720				0.00	1,700,000,000	850,000,00
Total DSY06 SPOT										0.00	1,700,000,000	850,000,00
Total For DSY06										0.00	1,700,000,000	850,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	102.12255				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.10289				0.00	500,000,000	10,000,000,00
Total DTF002 SPOT										0.00	500,000,000	10,000,000,00
Total For DTF002										0.00	500,000,000	10,000,000,00
DTF003 On 14/09/2023 Spot Bond					0.00000	101.11594				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.34567				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	101.07523				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	101.10145				0.00	0	
Total DTF006 SPOT										0.00	0	

Contract 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 DTF006										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.42500	104.41221	9.42500	104.38565				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	104.27105	9.69000	104.24379				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.27105	9.69000	104.24379				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.62500	96.40061	10.62500	96.37304				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.77500	101.68184	10.77500	101.65236				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	104.45125	10.10000	104.42283				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.45125	10.10000	104.42283				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	100.47741				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.79058				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.65176				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.75072				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.01520				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.39247				0.00	8,200,000,000	4,100,000,000
Total DVFB24 SPOT										0.00	8,200,000,000	4,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB24										0.00	8,200,000,000	4,100,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.64133				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.83629				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.84762				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.16087				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.01276				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.19521				0.00	1,500,000,000	1,500,000,000
Total DVFB31 SPOT										0.00	1,500,000,000	1,500,000,000
Total For DVFB31										0.00	1,500,000,000	1,500,000,000
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.81775				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.87684				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.97000	119.60559	5.97000	119.57236				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.84000	101.85242	5.84000	101.82420				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	152.54463	2.25000	152.51720				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.34500	158.28543	5.34500	158.24407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.24000	142.85733	5.24000	142.82039				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.24000	136.56393	5.24000	136.52831				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.79000	121.96824	5.79000	121.93484				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.71000	105.80984	5.71000	105.78089				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	152.54463	2.25000	152.51720				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	205.47889				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	202.14619				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	189.36934				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	157.67687				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	156.62002				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	152.42944				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN010 On 19/08/2025 Spot Bond					0.00000	141.73577				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	136.44342				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	138.60116				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	114.91530				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	110.26283				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	124.76160				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.73500	101.79566	10.73500	101.76675				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.12500	13.12500	13.12500	93.68000				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.17500	13.17500	13.17500	97.17061				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.82500	10.82500	10.82500	100.26361				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.82500	10.82500	10.82500	99.84950				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			12.66000	12.66000	12.66000	95.87210				0.00	0	
Total EMM07P SPOT										0.00	0	

Contract 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 EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.76000	11.76000	11.76000	98.10911				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.16000	15.16000	15.16000	91.06199				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.38904				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.49934				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.60320				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.57268				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.43627				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.61962				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.26922				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	102.05623				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.97122				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC52 On 14/03/2024 Spot Bond					0.00000	101.14156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.89108				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.92888				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.45008				0.00	200,000,000	2,400,000,00
Total EQT005 SPOT										0.00	200,000,000	2,400,000,00
Total For EQT005										0.00	200,000,000	2,400,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	99.89181				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.98133				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.48054				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	102.28420				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	101.90686				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.98673				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	102.50135				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.92577				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B' On 17/05/2027 Spot Bond					0.00000	101.98393				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.95476				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	102.01293				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	101.95508				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	101.91991				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	101.94527				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.98372				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1' On 17/02/2028 Spot Bond					0.00000	102.02235				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	102.05133				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.62500	98.38064	9.62500	98.35537			48,690,940,375,000.00	5,058,799,000	2,730,798,500	
Total ES26 SPOT									18,690,940,375,000.00	5,058,799,000	2,730,798,500	
Total For ES26									18,690,940,375,000.00	5,058,799,000	2,730,798,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.49197	7.85000	102.47041			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.39000	74.93551	12.37000	75.00225			20,396,199,936,000.00	1,646,182,400	4,327,451,500	
Total ES33 SPOT									20,396,199,936,000.00	1,646,182,400	4,327,451,500	

Contract 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 ES33									20,396,199,936,000.00	1,646,182,400	4,327,451,50
ES33/R On 15/09/2033 Spot Bond			7.50000	102.73783	7.50000	102.71728			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.87500	71.44691	12.83500	71.63159			49,398,800,000.00	3,836,800	115,572,80
Total ES42 SPOT									49,398,800,000.00	3,836,800	115,572,80
Total For ES42									49,398,800,000.00	3,836,800	115,572,80
ES42/R On 25/04/2042 Spot Bond			8.50000	102.16096	8.50000	102.13773			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.65000	11.65000	11.65000	99.11280			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.65500	14.65500	14.65500	92.20403			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.88564			0.00	200,000,000	100,000,00
Total EXX05 SPOT									0.00	200,000,000	100,000,00
Total For EXX05									0.00	200,000,000	100,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.98268			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.89182			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.59884			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.77304			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.33988			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB22 SPOT										0.00	0	
Total For FIFB22										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.79630				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.43248				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.59831				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.84351				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.86150				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.42017				0.00	840,000,000	420,000,000
Total FRB24 SPOT										0.00	840,000,000	420,000,000
Total For FRB24										0.00	840,000,000	420,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.13679				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.22620				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.40500	103.42995	9.40500	103.40398			2,052,171,000,000.00		218,200,000	109,100,000
Total FRB27 SPOT									2,052,171,000,000.00		218,200,000	109,100,000
Total For FRB27									2,052,171,000,000.00		218,200,000	109,100,000
FRB28 On 02/12/2025 Spot Bond					0.00000	105.38804				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	102.04722				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.32500	99.44419	9.32500	99.41942				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.46958				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.79198				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.03468				0.00	40,000,000	20,000,000
Total FRB33 SPOT										0.00	40,000,000	20,000,000
Total For FRB33										0.00	40,000,000	20,000,000
FRB34 On 02/06/2028 Spot Bond					0.00000	103.05376				0.00	0	1,000,000,000
Total FRB34 SPOT										0.00	0	1,000,000,000
Total For FRB34										0.00	0	1,000,000,000
FRB35 On 06/02/2028 Spot Bond					0.00000	102.55327				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB36 On 14/09/2028 Spot Bond					0.00000	101.41252				0.00	0	1,500,000,000
Total FRB36 SPOT										0.00	0	1,500,000,000
Total For FRB36										0.00	0	1,500,000,000
FRB37 On 26/02/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			190,000,000,000,000.00	141,900,000,000	138,700,000,000	
Total FRB37 SPOT									10,000,000,000,000.00	141,900,000,000	138,700,000,000	
Total For FRB37									10,000,000,000,000.00	141,900,000,000	138,700,000,000	
FRBI23 On 07/12/2023 Spot Bond			5.17200	332.70612	5.17200	332.62058				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	167.61339				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.09000	217.75267	5.09000	217.69708				0.00	0	
Total FRBI28 SPOT										0.00	0	

Contract 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 FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.44000	5.44000	5.44000	116.66075				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.81000	5.81000	5.81000	229.80106				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.79500	98.14098	5.79500	98.11408				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.84000	95.77156	5.84000	95.74528				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.40776	9.40776	9.40776	89.24311				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.38688	9.38688	9.38688	88.32613				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.94000	5.94000	5.94000	165.06970				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	102.24234				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.43481				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.53162				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.46712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 11/11/2024 Spot Bond					0.00000	102.48840				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 14/05/2024 Spot Bond					0.00000	102.00377				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	102.02367				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.38897				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 11/11/2024 Spot Bond					0.00000	103.24892				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.83139				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.53057				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 31/05/2024 Spot Bond					0.00000	102.29914				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.04290				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.12558				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.18741				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC315 On 13/10/2026 Spot Bond					0.00000	100.20248				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.25993				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	99.88795				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.11761				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.44335				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	101.26708				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.13234				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.67251				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	102.08440				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.89857				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.46418				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.85020				0.00	0	
Total FRC340 SPOT										0.00	0	

Contract 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 FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.22278				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.76850				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.30499				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	99.88357				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	99.88432				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.89136				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.72331				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.88549				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.88378				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.90867				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.90730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	99.93019				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.88655				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	100.77254				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	102.32623				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.88522				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.20482				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	92.42404				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.79433				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.73543				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	101.06467				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	101.11194				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38 On 20/12/2026 Spot Bond					0.00000	98.93414				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.88296				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.88296				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.85606				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.85606				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	101.54037				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	102.27143				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.95540				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	99.87937				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.17653				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2024 Spot Bond					0.00000	100.49364				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.18418				0.00	0	
Total FRC398 SPOT										0.00	0	

Contract 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 FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.19337				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	99.21465				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC401 On 19/01/2027 Spot Bond					0.00000	96.13006				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC402 On 20/06/2027 Spot Bond					0.00000	102.43057				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	92.79525				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC404 On 19/05/2026 Spot Bond					0.00000	90.51173				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC405 On 19/01/2027 Spot Bond					0.00000	98.02359				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC406 On 06/07/2027 Spot Bond					0.00000	100.70100				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC407 On 13/10/2026 Spot Bond					0.00000	100.44442				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	99.44301				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond					0.00000	99.16655				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	99.87940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	101.93858				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	99.86779				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.67083				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.87790				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	104.30554				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	101.93248				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	99.86862				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 27/09/2028 Spot Bond					0.00000	101.05137				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.06742				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.06742				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.83161				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	

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(O)n 30/09/2027 Spot Bond					0.00000	100.85701				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42(O)n 30/09/2026 Spot Bond					0.00000	100.89319				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42(O)n 20/06/2027 Spot Bond					0.00000	101.17127				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	101.58171				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(O)n 31/10/2026 Spot Bond					0.00000	99.87934				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	101.65029				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	101.72754				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(O)n 20/11/2026 Spot Bond					0.00000	101.76878				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(O)n 21/06/2027 Spot Bond					0.00000	101.16231				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	101.33204				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	101.34665				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.81585				0.00	0	
Total FRC441 SPOT										0.00	0	

Contract 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 FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.81585				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.19721				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.09411				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	99.88808				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.80041				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.35300				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.80041				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.81585				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.20705				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.82608				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	99.88808				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	99.88915				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC453 On 20/06/2028 Spot Bond					0.00000	101.08266				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	100.18153				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	100.29304				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	101.98949				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC457 On 20/12/2029 Spot Bond					0.00000	101.15232				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC458 On 31/07/2025 Spot Bond					0.00000	99.87126				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC460 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	
FRC460 On 30/04/2025 Spot Bond					0.00000	99.87200				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC461 On 30/04/2026 Spot Bond					0.00000	99.87941				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC462 On 20/04/2032 Spot Bond					0.00000	100.23086				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC463 On 20/03/2026 Spot Bond					0.00000	101.02297				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	

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 06/11/2024 Spot Bond					0.00000	102.20011				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46: On 20/12/2023 Spot Bond					0.00000	101.10204				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	101.72320				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	99.88234				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 31/07/2023 Spot Bond			9.99000	279.08193	9.99000	101.48038				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47: On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47: On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47: On 31/07/2023 Spot Bond					0.00000	102.18938				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC47: On 31/07/2023 Spot Bond			4.63200	4.63200	4.63200	99.94926				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	100.75318				0.00	0	
Total FRC476 SPOT										0.00	0	

Contract 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 FRC476										0.00	0	
FRC47 On 20/06/2026 Spot Bond					0.00000	100.73929				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47 On 07/12/2033 Spot Bond					0.00000	100.89540				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47 On 31/03/2032 Spot Bond					0.00000	100.46488				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.32000	112.06731	5.32000	112.03810				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.59000	117.36086	5.59000	117.32913				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	99.90945				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.31259				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.09972				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	103.02326				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.70449				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.97510				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.05300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.57666				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.63269				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.31994				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.84018				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.42805				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond					0.00000	105.19307				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.67000	5.67000	5.67000	116.24980				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.90044				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.70000	115.87975	5.70000	115.84807				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.69000	232.16845	5.69000	232.10547				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.89000	113.37316	5.89000	113.34159				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.69000	5.69000	5.69000	232.10547				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.04000	167.28955	5.04000	167.24680				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	117.99327	3.70500	117.96737				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.64000	116.68487	5.64000	116.65317				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.81000	229.86413	5.81000	229.80106				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.81000	229.86413	5.81000	229.80106				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			5.02000	167.33829	5.02000	167.29563				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.89000	228.34306	5.89000	228.27992				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.84000	114.02651	5.84000	113.99492				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.29000	215.90374	5.29000	215.84748				0.00	0	20,000.00
Total FRS126 SPOT										0.00	0	20,000.00
Total For FRS126										0.00	0	20,000.00
FRS127 On 31/01/2038 Spot Bond			6.59000	104.67723	6.59000	104.64612				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.29000	215.90374	5.29000	215.84748				0.00	0	
Total FRS129 SPOT										0.00	0	

Contract 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 FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.29000	215.90374	5.29000	215.84748				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.40000	218.92360	6.40000	218.86009				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.54000	105.27138	6.54000	105.24024				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.84000	5.84000	5.84000	113.99492				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.63000	116.81970	5.63000	116.78799				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.60000	213.07377	5.60000	213.01647				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.17000	223.11299	6.17000	223.04963				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.73000	211.89985	5.73000	211.84213				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.73000	211.89985	5.73000	211.84213				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.13100	217.37215	5.13100	217.31641				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			5.79000	165.47552	5.79000	165.42991				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			6.08000	208.77640	6.08000	208.71762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			6.12000	208.42287	6.12000	208.36396				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			5.76000	165.54756	5.76000	165.50207				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.59500	213.11908	5.59500	213.06180				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			6.13000	6.13000	6.13000	208.27564				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.10125				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.03717				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.88224				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	209.66301				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	154.47797				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	225.91099				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	253.88936				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	102.08812				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	102.25821				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	102.08432				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.77554				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.37631				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.85171				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.50390				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	

Contract 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 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	101.03897				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	102.05513				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	101.39528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	105.47554				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	73.88572				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.84095				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	126.34729				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.30889				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	106.91224				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	101.49300				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	137.02691				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.14538				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 28/02/2031 Spot Bond					0.00000	101.86594				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	100.84821				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	139.20884				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.85190				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.84893				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.97481				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.25961				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.04706				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	100.87872				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.53500	10.53500	10.53500	98.56316				0.00	0	
Total FRS284 SPOT										0.00	0	

Contract 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 FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.53500	10.53500	10.53500	98.56316				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.05362				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.30352				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	99.58414				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 09/05/2025 Spot Bond					0.00000	108.81210				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.97385				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 30/04/2026 Spot Bond					0.00000	99.87941				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	121.75718				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.82500	9.82500	9.82500	103.73135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.11183				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	101.54361				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.35151				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	100.85691				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	104.56594				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.53500	4.53500	4.53500	100.67652				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	93.87194				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	105.50829				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	96.71970				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS32 On 20/11/2023 Spot Bond					0.00000	97.37073				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.52450	279.09257	9.52450	101.48671				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.69000	279.08880	9.69000	101.48445				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.35000	101.45865	9.35000	101.48909				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.44000	101.45790	9.44000	101.48786				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.40000	101.45823	9.40000	101.48841				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS32 On 01/06/2028 Spot Bond					0.00000	113.05507				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS33 On 01/06/2030 Spot Bond					0.00000	101.64892				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS33 On 31/03/2026 Spot Bond					0.00000	100.85708				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS33 On 30/04/2026 Spot Bond					0.00000	99.87941				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS33 On 07/03/2028 Spot Bond					0.00000	101.64037				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS33 On 21/12/2027 Spot Bond					0.00000	101.04479				0.00	0	
Total FRS334 SPOT										0.00	0	

Contract 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 FRS334										0.00	0	
FRS334 On 06/07/2028 Spot Bond					0.00000	101.45793				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS335 On 10/07/2028 Spot Bond					0.00000	102.25645				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS336 On 16/02/2027 Spot Bond					0.00000	101.03596				0.00	0	
Total FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS337 On 15/07/2024 Spot Bond					0.00000	100.34365				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS338 On 17/07/2026 Spot Bond					0.00000	102.09435				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS340 On 19/07/2028 Spot Bond					0.00000	107.20341				0.00	0	
Total FRS340 SPOT										0.00	0	
Total For FRS340										0.00	0	
FRS341 On 19/07/2024 Spot Bond					0.00000	100.27010				0.00	0	
Total FRS341 SPOT										0.00	0	
Total For FRS341										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.81200	4.81200	4.81200	333.04938				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.19200	333.86765	4.19200	333.79048				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	333.35977				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	102.24251				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.54000	106.79699	5.54000	106.76852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.18000	65.10706	5.18000	112.74892				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			4.91000	4.91000	4.91000	167.56446				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.19000	5.19000	5.19000	166.88129				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	332.09799				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.22500	103.30632	9.22500	103.28087				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.17500	101.07857	9.17500	101.05393				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.21500	103.80820	9.21500	103.78266			7,947,016,000.00		862,400	25,975,20
Total FRX26 SPOT									7,947,016,000.00		862,400	25,975,20
Total For FRX26									7,947,016,000.00		862,400	25,975,20
FRX27 On 07/03/2027 Spot Bond			9.27500	106.69421	9.27500	106.66792				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.68500	101.74468	9.68500	101.71854				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.11000	98.23441	10.11000	98.20766				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.40500	99.44582	10.40500	99.41796			33,541,558,000.00		3,223,600	28,471,30
Total FRX31 SPOT									33,541,558,000.00		3,223,600	28,471,30
Total For FRX31									33,541,558,000.00		3,223,600	28,471,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX32 On 31/03/2032 Spot Bond			10.83000	101.67292	10.83000	101.64363				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.55500	68.56373	12.55500	68.54093				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.71359				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.69789				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.65293				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.89208				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.69245				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.18987				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.19267				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.27488				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	101.83897				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.63876				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.69353				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.06966				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			5.04000	118.11307	5.04000	118.08308				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.27654				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.13400	102.98745	9.13400	102.96219				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.78063				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.83500	104.34740	7.83500	104.32550				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.12143				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.92412				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.41505				0.00	0	50,000,00
Total GRT26G SPOT										0.00	0	50,000,00
Total For GRT26G										0.00	0	50,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	100.81270				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.36715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.81188				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.60718				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.58415				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.18446				0.00	1,100,000,000	1,100,000,000
Total GRT33 SPOT										0.00	1,100,000,000	1,100,000,000
Total For GRT33										0.00	1,100,000,000	1,100,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	100.99585				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.08770				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.36076				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.89460				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	102.06790				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.55779				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.29505				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	101.54161				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.38227				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.82213				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.20526				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.25158				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	102.14725				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.95927				0.00	300,000,000	150,000,000
Total GRT54 SPOT										0.00	300,000,000	150,000,000
Total For GRT54										0.00	300,000,000	150,000,000
GRT55 On 09/06/2028 Spot Bond					0.00000	101.51270				0.00	0	1,000,000,000
Total GRT55 SPOT										0.00	0	1,000,000,000
Total For GRT55										0.00	0	1,000,000,000
GRT56 On 09/06/2030 Spot Bond					0.00000	101.48735				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.90404				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.45500	9.45500	9.45500	100.60242				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.73282				0.00	0	
Total H10T6 SPOT										0.00	0	

Contract 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 H10T6										0.00	0	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.18351				0.00	0	
Total H116T4 SPOT										0.00	0	
Total For H116T4										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.61838				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.69439				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.31298				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.13221				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	99.87927				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.85557				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.82550				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.50528				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.05565				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.84876				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.24417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.55608				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.22640				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	102.39198				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	102.21911				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.86492				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.61865				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.47200	332.35215	5.47200	332.26408				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.60200	5.60200	5.60200	331.83667				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.74000	102.44771	10.74000	102.41811				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.47000	77.12776	5.47000	113.23214				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.38000	81.38126	12.38000	81.35427		106,489,590,720,000.00		8,601,744,000	4,352,527,30	
Total HWAY34 SPOT								16,489,590,720,000.00		8,601,744,000	4,352,527,30	
Total For HWAY34								16,489,590,720,000.00		8,601,744,000	4,352,527,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.20009	100.00000	9.17951				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.40000	80.51299	12.40000	80.48624			113,832,000,000,000.00	9,180,000,000	4,590,000,000	
Total HWAY35 SPOT									13,832,000,000,000.00	9,180,000,000	4,590,000,000	
Total For HWAY35									13,832,000,000,000.00	9,180,000,000	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.19340	100.00000	9.17283				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.34000	169.00677	4.34000	168.96678			400,229,687,100,000.00	553,048,315,000	471,051,770,000	
Total I2025 SPOT									10,229,687,100,000.00	553,048,315,000	471,051,770,000	
Total For I2025									10,229,687,100,000.00	553,048,315,000	471,051,770,000	
I2029 On 31/03/2029 Spot Bond			4.57000	122.10538	4.57000	122.07589			210,634,346,618,000.00	264,909,047,400	407,765,272,100	
Total I2029 SPOT									10,634,346,618,000.00	264,909,047,400	407,765,272,100	
Total For I2029									10,634,346,618,000.00	264,909,047,400	407,765,272,100	
I2031 On 31/01/2031 Spot Bond			4.41000	100.94751	4.41000	100.92344				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			4.82000	116.86228	4.82000	116.83336			399,294,937,132,000.00	497,779,032,600	431,909,000,000	
Total I2033 SPOT									19,294,937,132,000.00	497,779,032,600	431,909,000,000	
Total For I2033									19,294,937,132,000.00	497,779,032,600	431,909,000,000	
I2038 On 31/01/2038 Spot Bond			4.98000	125.99117	4.94000	126.55068			706,645,964,898,000.00	141,896,780,100	453,043,900,700	
Total I2038 SPOT									16,645,964,898,000.00	141,896,780,100	453,043,900,700	
Total For I2038									16,645,964,898,000.00	141,896,780,100	453,043,900,700	
I2046 On 31/03/2046 Spot Bond			4.99500	110.77242	4.99500	110.74441			113,230,871,283,500.00	222,869,043,300	378,047,688,900	
Total I2046 SPOT									13,230,871,283,500.00	222,869,043,300	378,047,688,900	
Total For I2046									13,230,871,283,500.00	222,869,043,300	378,047,688,900	
I2050 On 31/12/2050 Spot Bond			4.99000	110.47229	4.99000	110.44445			102,911,056,869,000.00	621,825,863,100	360,494,043,800	
Total I2050 SPOT									12,911,056,869,000.00	621,825,863,100	360,494,043,800	
Total For I2050									12,911,056,869,000.00	621,825,863,100	360,494,043,800	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.89789				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.71418				0.00	0	
Total IBG02 SPOT										0.00	0	

Contract 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 IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			5.27200	332.58803	5.27200	332.50165				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	102.15111				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	102.03253				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.33196				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.76291				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.54549				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.03552				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.95667				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.05291				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.69770				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.53099				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.56518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.70931				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	102.28588				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.57214				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.38574				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.87973				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.93913				0.00	400,000,000	200,000,000
Total IBL168 SPOT										0.00	400,000,000	200,000,000
Total For IBL168										0.00	400,000,000	200,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.40997				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.30074				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.58654				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.77519				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.42922				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	100.91084				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.46684				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.37636				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.99546				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.34879				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.04864				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.59910				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.98695				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.11053				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.71552				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.89152				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.80688				0.00	0	
Total IBL210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.08687				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.02273				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.78119				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.57226				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.38500	8.38500	8.38500	101.07266				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	102.07914				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.63397				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.60798				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.16823				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.39181				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.88427				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.03829				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.02430				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.28500	9.28500	9.28500	100.21785				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.79407				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.81296				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.93475				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.72376				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.71521				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond			8.92500	8.92500	8.92500	100.33605				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.26562				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	100.20466				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL242 On 27/01/2024 Spot Bond					0.00000	99.99973				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.80130				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.19000	10.19000	10.19000	100.85761				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.96453				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.89130				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			8.33500	101.00267	8.33500	100.98003				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.42935				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	102.13333				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.59125				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.31827				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.18109				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.18309				0.00	0	
Total IBL259 SPOT										0.00	0	

Contract 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 IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.52206				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	99.89791				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	99.89584				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	102.44452				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.72953				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.56400				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.86592				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.72147				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.27490				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.48855				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.43007				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.61500	104.88721	9.61500	104.86000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.83066				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.86500	101.27857	9.86500	101.25208			713,478,233,000.00		72,324,200	36,162,100
Total IDCG06 SPOT									713,478,233,000.00		72,324,200	36,162,100
Total For IDCG06									713,478,233,000.00		72,324,200	36,162,100
IDCG08 On 13/05/2030 Spot Bond			11.17500	102.75880	11.17500	102.75105			0.00		0	
Total IDCG08 SPOT									0.00		0	
Total For IDCG08									0.00		0	
IDCG11 On 05/12/2026 Spot Bond			10.42500	102.57508	10.42500	102.54661			0.00		0	
Total IDCG11 SPOT									0.00		0	
Total For IDCG11									0.00		0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.19698			0.00		0	
Total IDCG15 SPOT									0.00		0	
Total For IDCG15									0.00		0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.55749			0.00		0	
Total IDCG16 SPOT									0.00		0	
Total For IDCG16									0.00		0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	102.11151			0.00		0	
Total IDCG17 SPOT									0.00		0	
Total For IDCG17									0.00		0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.12303			0.00		0	
Total IDCG19 SPOT									0.00		0	
Total For IDCG19									0.00		0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.73955			0.00		0	
Total IDCG22 SPOT									0.00		0	
Total For IDCG22									0.00		0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.01510			0.00		0	
Total IDCG23 SPOT									0.00		0	
Total For IDCG23									0.00		0	
IFC01 On 10/12/2024 Spot Bond			9.17500	100.55169	9.17500	100.52705			0.00		0	
Total IFC01 SPOT									0.00		0	
Total For IFC01									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV01 On 12/08/2024 Spot Bond					0.00000	104.30883				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.83514				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.63143				0.00	240,000,000	120,000,000
Total INLV07 SPOT										0.00	240,000,000	120,000,000
Total For INLV07										0.00	240,000,000	120,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	106.01578				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.57727				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.75419				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.93320				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.55484				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.95058				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.78488				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.28551				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.00589				0.00	0	
Total IPF30 SPOT										0.00	0	

Contract 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 IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.51133				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.68680				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.18309				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.72128				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.73887				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.69478				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.73011				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.73887				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.47901				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.36664				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.67712				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.74079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.39749				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.08818				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.49776				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			8.55500	99.24269	8.55500	99.21997				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.40303				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.56500	99.93787	7.56500	99.91717				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.36797				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.60500	102.90019	8.60500	102.87613				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.42777				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2023 Spot Bond			8.54500	102.87614	8.54500	102.85225				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.89263				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	100.66484				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.78500	101.68843	8.78500	101.66454				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.48000	9.48000	9.48000	101.89638				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	99.97545				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.89922				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.82764				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.42500	10.42500	10.42500	100.36030				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.56784				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.79500	9.79500	9.79500	99.87273				0.00	0	
Total IVC227 SPOT										0.00	0	

Contract 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 IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.28097				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.77000	8.77000	8.77000	100.18334				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.39500	9.39500	9.39500	100.15099				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.64719				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.12554				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.11968				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.89191				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.13550				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.67789				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.12677				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.11060				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.66300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.80606				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.11458				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.12051				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				102.01361	0.00000	103.28213				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				102.01361	0.00000	103.71939				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.18326				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.02710				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.34500	8.34500	8.34500	100.66778				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			10.92500	10.92500	10.92500	100.68507				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.14739				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.17724				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC256 On 20/07/2028 Spot Bond					0.00000	100.22511				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.66602				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.24521				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.35567				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.66602				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.02527				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.51615				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	99.84125				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
IVC264 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,000,000.00
Total IVC264 SPOT										0.00	0	13,000,000.00
Total For IVC264										0.00	0	13,000,000.00
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.36571				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.00918				0.00	0	
Total KAP015 SPOT										0.00	0	

Contract 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 KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.23783				0.00	0	700,000,00
Total KAP017 SPOT										0.00	0	700,000,00
Total For KAP017										0.00	0	700,000,00
KAP017 On 14/04/2024 Spot Bond					0.00000	100.90871				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	99.97274				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.19783				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.05588				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.80211				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.67105				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.55846				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.70404				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.75837				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.81364				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.79645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.82121				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.92500	115.39847	9.92500	115.36810				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.19987				0.00	420,000,000	210,000,000
Total LGL09 SPOT										0.00	420,000,000	210,000,000
Total For LGL09										0.00	420,000,000	210,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.25569				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.52299				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.50076				0.00	0	443,000,000
Total LGL12 SPOT										0.00	0	443,000,000
Total For LGL12										0.00	0	443,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	100.98001				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.13843				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.79123				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.82714				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.86305				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR01 On 17/09/2023 Spot Bond					0.00000	101.40409				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.50614				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.52000	14.52000	14.52000	103.97931				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.79665				0.00	0	15,300,000,00
Total MBF068 SPOT										0.00	0	15,300,000,00
Total For MBF068										0.00	0	15,300,000,00
MBF07i On 28/05/2024 Spot Bond					0.00000	101.73479				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.12243				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.74087				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.93132				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.46351				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.49902				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.86057				0.00	360,000,000	180,000,00
Total MBP045 SPOT										0.00	360,000,000	180,000,00

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 MBP045										0.00	360,000,000	180,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	101.80969				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.07162				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.88139				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.17500	9.17500	9.17500	109.02083				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.50810				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.73818				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.09623				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.84500	99.63769	9.84500	99.61153				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.64477				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.07500	94.92190	10.07500	94.86839				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.42134				0.00	200,000,000	100,000,000
Total MML05 SPOT										0.00	200,000,000	100,000,000
Total For MML05										0.00	200,000,000	100,000,000
MML06 On 25/05/2029 Spot Bond			10.44000	99.86983	10.44000	99.84221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.71968				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.00564				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.43957				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.18462				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.55172				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.08273				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.09094				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.89895				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.77000	96.71705	9.77000	96.69157				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	102.85047				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.36811				0.00	14,735,000,000	7,617,500,000
Total MTN25 SPOT										0.00	14,735,000,000	7,617,500,000
Total For MTN25										0.00	14,735,000,000	7,617,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	102.48233				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.11232				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.75619				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.34739				0.00	0	500,000,00
Total MTN29 SPOT										0.00	0	500,000,00
Total For MTN29										0.00	0	500,000,00
MTN30 On 15/09/2028 Spot Bond					0.00000	102.84368				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.58260				0.00	0	12,600,000,00
Total MTN31 SPOT										0.00	0	12,600,000,00
Total For MTN31										0.00	0	12,600,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	102.07891				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.08395				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.46593				0.00	200,000,000	100,000,00
Total MTN35 SPOT										0.00	200,000,000	100,000,00
Total For MTN35										0.00	200,000,000	100,000,00
MTN36 On 14/11/2029 Spot Bond					0.00000	101.98757				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.76705				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	100.78430				0.00	0	
Total MTN38 SPOT										0.00	0	

Contract 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 MTN38										0.00	0	
MTN39 On 29/06/2030 Spot Bond					0.00000	100.80295				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.86173				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.97198				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.84366				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.84378				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.78602				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.67862				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.14757				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.27197				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.38621				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.57500	99.89518	9.57500	99.86901				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.68500	99.44625	10.68500	99.41766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.22474			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.58260			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.29519			0.00	0	11,100,000.00
Total NBG05G SPOT									0.00	0	11,100,000.00
Total For NBG05G									0.00	0	11,100,000.00
NBG06 On 29/07/2028 Spot Bond					0.00000	99.89701			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.14902			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.13500	103.80545	9.13500	103.78025			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.25500	104.58087	9.25500	104.55474			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.46500	103.75348	9.46500	103.72727			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.23500	104.34721	9.23500	104.32148		445,127,000,000.00		48,200,000	24,100,000
Total NBK20A SPOT								445,127,000,000.00		48,200,000	24,100,000
Total For NBK20A								445,127,000,000.00		48,200,000	24,100,000
NBK21 On 21/07/2027 Spot Bond			9.67500	103.29203	9.67500	103.26551			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.30300	106.92147	8.30300	106.89783			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			9.67500	106.40578	9.67500	106.37846			19,350,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									19,350,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									19,350,000,000,000.00	2,000,000,000	1,000,000,000
NBK25I On 12/02/2025 Spot Bond					0.00000	103.31040			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.16666			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.27000	106.88651	9.27000	106.86019			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.95000	99.89122	7.95000	104.86796			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.41500	102.70118	9.41500	102.67508			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.10500	104.44420	9.10500	104.41851			0.00	0	8,640,191,600
Total NBK30A SPOT									0.00	0	8,640,191,600
Total For NBK30A									0.00	0	8,640,191,600
NBK31/ On 09/11/2023 Spot Bond			9.21500	102.02616	9.21500	102.00106			0.00	0	2,670,000,000
Total NBK31A SPOT									0.00	0	2,670,000,000
Total For NBK31A									0.00	0	2,670,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.59399			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.49022			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.08926			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.32829			0.00	0	
Total NBK43B SPOT									0.00	0	

Contract 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 NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	103.01927				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.95753				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.18171				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.48770				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.01261				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.45537				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.89139				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.17674				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.05269				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.81255				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.81145				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	102.03126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.44456				0.00	589,600,000	294,800,00
Total NBKB62 SPOT										0.00	589,600,000	294,800,00
Total For NBKB62										0.00	589,600,000	294,800,00
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.59835				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.69656				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.91271				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.71199				0.00	100,000,000	50,000,00
Total NBKB66 SPOT										0.00	100,000,000	50,000,00
Total For NBKB66										0.00	100,000,000	50,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.72452				0.00	0	50,000,00
Total NBKB67 SPOT										0.00	0	50,000,00
Total For NBKB67										0.00	0	50,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.97798				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.67000	103.73084	10.67000	103.70155				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.06294				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.32500	103.77897	10.32500	103.75058				0.00	0	
Total NCLN85 SPOT										0.00	0	

Contract 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 NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.06793				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07573				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.08570				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.51439				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.51439				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.92371				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.05849				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.07930				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.29102				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.87613				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.87044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.89786				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	100.81063				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.74796				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.46346				0.00	80,000,000	40,000,000
Total NGT104 SPOT										0.00	80,000,000	40,000,000
Total For NGT104										0.00	80,000,000	40,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.90375				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.83267				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.35499				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.58104				0.00	17,340,000	8,670,000
Total NGT108 SPOT										0.00	17,340,000	8,670,000
Total For NGT108										0.00	17,340,000	8,670,000
NGT10 On 04/11/2026 Spot Bond					0.00000	102.72666				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.44123				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.89916				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11: On 10/12/2027 Spot Bond					0.00000	101.43643				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	100.97287				0.00	0	1,100,000,00
Total NGT113 SPOT										0.00	0	1,100,000,00
Total For NGT113										0.00	0	1,100,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	103.15827				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.42526				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.67862				0.00	6,000,000,000	3,000,000,00
Total NHM016 SPOT										0.00	6,000,000,000	3,000,000,00
Total For NHM016										0.00	6,000,000,000	3,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.25347				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.88117				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	104.13126				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.14430				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.19202				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.72770				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.89274				0.00	0	
Total NHM025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	102.02077				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.86000	5.86000	5.86000	228.84895				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.10000	5.10000	5.10000	217.60417				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.09500	5.09500	5.09500	167.11267				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.46000	5.46000	5.46000	116.53951				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.69000	5.69000	5.69000	115.98179				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.20000	5.20000	5.20000	166.85697				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	280.64554	3.45000	280.58620				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	167.34447				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.74500	4.74500	4.74500	220.93104				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.89000	219.61999	4.89000	219.56512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.59000	91.61927	5.59000	117.32914				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.53873				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.57038				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.99907				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.01045				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.18693				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.73558				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.30396				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.80779				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	100.26817				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	102.19783				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.41480				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.36942				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.56985				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.06681				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.13564				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.44038				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.99547				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.73269				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.72444				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.11552				0.00	0	
Total NN104 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.22633				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.11552				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.65795				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.56108				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.08664				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.07143				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.70500	10.70500	10.70500	102.01736				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.07500	10.07500	10.07500	103.31225				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.10000	10.10000	10.10000	102.16551				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.71806				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.93395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.87093				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	99.89361				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	100.85760				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	100.83037				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	103.26000				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	100.66429				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.62710				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	109.10462				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	152.99000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	140.04000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	155.28000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	

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 07/07/2025 Spot Bond					0.00000	153.46000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01(On 21/09/2023 Spot Bond					0.00000	151.64668				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02(On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04(On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04(On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08(On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08(On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08(On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09(On 17/08/2023 Spot Bond					0.00000	101.71324				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09(On 29/03/2028 Spot Bond					0.00000	100.83740				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10(On 30/03/2028 Spot Bond					0.00000	100.80638				0.00	0	
Total NNF100 SPOT										0.00	0	

Contract 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 NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	101.09269				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	99.76260				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.02994				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.47938				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.91078				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	97.83783				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.82546				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	101.84339				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.03308				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2055 Spot Bond					0.00000	94.62418				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	101.95092				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	101.87924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.78464				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.65508				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02i On 30/11/2028 Spot Bond			11.44500	105.05665	11.44500	105.02470			9,613,800,000,000.00		840,000,000	420,000,000
Total NRA028 SPOT									9,613,800,000,000.00		840,000,000	420,000,000
Total For NRA028									9,613,800,000,000.00		840,000,000	420,000,000
NRA02i On 30/11/2028 Spot Bond			100.00000	15.08345	100.00000	15.05006			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	101.63795			0.00		0	
Total NTC26 SPOT									0.00		0	
Total For NTC26									0.00		0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.69129			0.00		0	
Total NTC28 SPOT									0.00		0	
Total For NTC28									0.00		0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.97334			0.00		0	
Total NTC33 SPOT									0.00		0	
Total For NTC33									0.00		0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.02004			0.00		0	
Total NTC34 SPOT									0.00		0	
Total For NTC34									0.00		0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.43517			0.00		0	
Total NTC35 SPOT									0.00		0	
Total For NTC35									0.00		0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.21972			0.00		0	
Total NTC36 SPOT									0.00		0	
Total For NTC36									0.00		0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.41980			0.00		0	
Total NTC37 SPOT									0.00		0	
Total For NTC37									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC38 On 14/02/2026 Spot Bond					0.00000	102.15692				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.90007				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.40368				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.43321				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.59500	107.42379	8.59500	107.39924			26,300,700,000,000.00	3,060,000,000	1,530,000,000	
Total OML07 SPOT									26,300,700,000,000.00	3,060,000,000	1,530,000,000	
Total For OML07									26,300,700,000,000.00	3,060,000,000	1,530,000,000	
OML10 On 14/09/2025 Spot Bond			9.07500	108.48904	9.07500	108.46288			12,160,500,000,000.00	1,340,000,000	670,000,000	
Total OML10 SPOT									12,160,500,000,000.00	1,340,000,000	670,000,000	
Total For OML10									12,160,500,000,000.00	1,340,000,000	670,000,000	
OML11 On 11/06/2024 Spot Bond					0.00000	101.74299				0.00	0	2,600,000,000
Total OML11 SPOT										0.00	0	2,600,000,000
Total For OML11										0.00	0	2,600,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	103.68513				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.86260				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.68662				0.00	4,000,000,000	2,000,000,000
Total OML14 SPOT										0.00	4,000,000,000	2,000,000,000
Total For OML14										0.00	4,000,000,000	2,000,000,000
OML15 On 28/10/2027 Spot Bond					0.00000	99.97360				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	101.95176				0.00	200,000,000	1,700,000,000
Total OML16 SPOT										0.00	200,000,000	1,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML16										0.00	200,000,000	1,700,000,000
PARS0 On 13/12/2025 Spot Bond					0.00000	101.66611				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0: On 13/12/2027 Spot Bond					0.00000	102.15580				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.23543				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.20063				0.00	0	400,000,000
Total PEP03 SPOT										0.00	0	400,000,000
Total For PEP03										0.00	0	400,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	100.91347				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.43420				0.00	100,000,000	50,000,000
Total PEP05 SPOT										0.00	100,000,000	50,000,000
Total For PEP05										0.00	100,000,000	50,000,000
PEP06 On 06/03/2028 Spot Bond					0.00000	101.60792				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.49878				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.66928				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.63063				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.65392				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.92000	105.58948	8.92500	105.54951			906,312,398,272,000.00	5,258,555,201,600	1,152,793,825,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R186 SPOT									16,312,398,272,000.00	258,555,201,600	152,793,825,700
Total For R186									16,312,398,272,000.00	258,555,201,600	152,793,825,700
R197 On 07/12/2023 Spot Bond			4.20200	333.85574	4.20200	333.77848			371,868,960,000,000.00	326,480,000,000	473,080,000,000
Total R197 SPOT									1,868,960,000,000.00	326,480,000,000	473,080,000,000
Total For R197									1,868,960,000,000.00	326,480,000,000	473,080,000,000
R202 On 07/12/2033 Spot Bond			4.87000	248.67054	4.86000	248.81820			95,242,968,886,000.00	19,557,077,800	72,152,900,000
Total R202 SPOT									15,242,968,886,000.00	19,557,077,800	72,152,900,000
Total For R202									15,242,968,886,000.00	19,557,077,800	72,152,900,000
R2030 On 31/01/2030 Spot Bond			10.27000	89.35024	10.26000	89.36900			254,609,003,356,000.00	3,238,033,982,800	1,989,113,834,200
Total R2030 SPOT									14,609,003,356,000.00	238,033,982,800	989,113,834,200
Total For R2030									14,609,003,356,000.00	238,033,982,800	989,113,834,200
R2032 On 31/03/2032 Spot Bond			10.92000	87.92808	10.91000	87.95226			784,465,875,056,000.00	1,284,291,746,800	2,464,745,952,800
Total R2032 SPOT									14,465,875,056,000.00	284,291,746,800	464,745,952,800
Total For R2032									14,465,875,056,000.00	284,291,746,800	464,745,952,800
R2035 On 28/02/2035 Spot Bond			11.57500	86.60151	11.55500	86.68560			136,533,076,330,000.00	2,862,767,436,400	1,272,544,037,400
Total R2035 SPOT									16,533,076,330,000.00	862,767,436,400	272,544,037,400
Total For R2035									16,533,076,330,000.00	862,767,436,400	272,544,037,400
R2037 On 31/01/2037 Spot Bond			11.92500	77.21769	11.90500	77.30296			688,459,653,517,500.00	2,321,883,409,100	1,703,967,830,200
Total R2037 SPOT									18,459,653,517,500.00	321,883,409,100	703,967,830,200
Total For R2037									18,459,653,517,500.00	321,883,409,100	703,967,830,200
R2040 On 31/01/2040 Spot Bond			12.19000	77.46912	12.15000	77.67535			639,302,384,996,000.00	1,447,030,548,400	1,417,004,162,800
Total R2040 SPOT									19,302,384,996,000.00	447,030,548,400	417,004,162,800
Total For R2040									19,302,384,996,000.00	447,030,548,400	417,004,162,800
R2044 On 31/01/2044 Spot Bond			12.26000	73.79469	12.21500	74.03205			533,017,762,886,000.00	1,266,967,191,100	2,839,815,784,100
Total R2044 SPOT									13,017,762,886,000.00	266,967,191,100	339,815,784,100
Total For R2044									13,017,762,886,000.00	266,967,191,100	339,815,784,100
R2048 On 28/02/2048 Spot Bond			12.18000	76.92370	12.14000	77.13703			299,494,586,530,000.00	1,129,679,358,500	1,609,109,856,800
Total R2048 SPOT									19,494,586,530,000.00	129,679,358,500	509,109,856,800
Total For R2048									19,494,586,530,000.00	129,679,358,500	509,109,856,800
R2053 On 31/03/2053 Spot Bond			12.20000	99.16767	12.16500	99.40299			404,495,248,360,000.00	442,991,413,800	410,222,499,900
Total R2053 SPOT									14,495,248,360,000.00	442,991,413,800	410,222,499,900
Total For R2053									14,495,248,360,000.00	442,991,413,800	410,222,499,900
R209 On 31/03/2036 Spot Bond			11.64000	66.74307	11.62000	66.81930			714,856,106,680,000.00	1,006,430,937,000	735,748,193,800
Total R209 SPOT									14,856,106,680,000.00	006,430,937,000	735,748,193,800
Total For R209									14,856,106,680,000.00	006,430,937,000	735,748,193,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Spot Bond			4.39000	224.37013	4.39000	224.31705			200,805,631,894,000.00	273,532,034,600	282,400,000,40
Total R210 SPOT									10,805,631,894,000.00	273,532,034,600	282,400,000,40
Total For R210									10,805,631,894,000.00	273,532,034,600	282,400,000,40
R213 On 28/02/2031 Spot Bond			10.68500	83.99889	10.67500	84.01994			738,466,423,515,000.00	2,596,019,319,000	1,247,867,419,30
Total R213 SPOT									18,466,423,515,000.00	596,019,319,000	247,867,419,30
Total For R213									18,466,423,515,000.00	596,019,319,000	247,867,419,30
R214 On 28/02/2041 Spot Bond			12.02500	62.57843	11.98500	62.75498			276,143,022,787,500.00	937,724,991,500	401,793,163,70
Total R214 SPOT									16,143,022,787,500.00	937,724,991,500	401,793,163,70
Total For R214									16,143,022,787,500.00	937,724,991,500	401,793,163,70
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.70180			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	102.23795			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.58306			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.28632			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.52785			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.10809			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.04546			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.59194			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.24568			0.00	200,000,000	100,000,00
Total RDFG01 SPOT									0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFG01										0.00	200,000,000	100,000,000
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.10919				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.03888				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.06788				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.33855				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.34893				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.53813				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.91598				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.57027				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.76603				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	99.85318				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.92463				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.53553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED701 On 17/04/2026 Spot Bond					0.00000	100.41269				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED707 On 17/04/2026 Spot Bond					0.00000	100.44820				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	99.80736				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.13485				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.62558				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.05959				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.39589				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.38880				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.17176				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.93391				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.14906				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.01982				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.01683				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.05770				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.04773				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.10253				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.09257				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.21198				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.20204				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.95244				0.00	0	300,000,00
Total RN2027 SPOT										0.00	0	300,000,00
Total For RN2027										0.00	0	300,000,00
RN2030 On 17/09/2030 Spot Bond					0.00000	100.02773				0.00	0	700,000,00
Total RN2030 SPOT										0.00	0	700,000,00
Total For RN2030										0.00	0	700,000,00
RW23 On 10/12/2023 Spot Bond			9.67500	101.13593	9.67500	101.11006				0.00	0	1,000,000,00
Total RW23 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RW23										0.00	0	1,000,000,00
RW28 On 10/12/2028 Spot Bond			11.77000	95.37051	11.77000	95.34071				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.98500	94.26344	11.98500	94.23347				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.28697				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.94000	96.11885	10.94000	96.09088				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	99.97736				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.25249				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.40000	103.56090	9.40000	103.53506				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.23254				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.39500	104.80288	9.39500	104.77631		2,102,601,000,000.00		223,800,000	5,285,900,00	
Total SBS27 SPOT								2,102,601,000,000.00		223,800,000	5,285,900,00	
Total For SBS27								2,102,601,000,000.00		223,800,000	5,285,900,00	
SBS3 On 25/05/2026 Spot Bond			9.40500	98.47404	9.40500	98.44945				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.68000	101.54078	9.68000	101.51456		429,792,000,000.00		44,400,000	22,200,00	

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 SBS31 SPOT										429,792,000,000.00	44,400,000	22,200,00
Total For SBS31										429,792,000,000.00	44,400,000	22,200,00
SBS34 On 19/09/2024 Spot Bond			9.43500	104.27695	9.43500	104.25083				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.43500	99.50240	9.43500	99.47706				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.35500	96.97564	10.35500	96.94859				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.35000	104.80260	9.35000	104.77658				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.76500	105.85996	9.76500	105.83253				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.29500	9.29500	9.29500	100.12877				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.08926				0.00	0	1,420,000,00
Total SBS52 SPOT										0.00	0	1,420,000,00
Total For SBS52										0.00	0	1,420,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.11524				0.00	0	2,500,000,00
Total SBS53 SPOT										0.00	0	2,500,000,00
Total For SBS53										0.00	0	2,500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.98239				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.54692				0.00	0	100,000,00
Total SBS58 SPOT										0.00	0	100,000,00
Total For SBS58										0.00	0	100,000,00
SBS62 On 31/01/2024 Spot Bond					0.00000	100.20538				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	100.84721				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.90823				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.25596				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.70120				0.00	400,000,000	200,000,000
Total SBS67 SPOT										0.00	400,000,000	200,000,000
Total For SBS67										0.00	400,000,000	200,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.90638				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.55100				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.95388				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.05279				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.71703				0.00	700,000,000	350,000,000
Total SBS72 SPOT										0.00	700,000,000	350,000,000
Total For SBS72										0.00	700,000,000	350,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	100.29757				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.21748				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.87209				0.00	0	
Total SBS76 SPOT										0.00	0	

Contract 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 SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.88185				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.49886				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.34276				0.00	900,000,000	450,000,000
Total SBS79 SPOT										0.00	900,000,000	450,000,000
Total For SBS79										0.00	900,000,000	450,000,000
SBS80 On 03/02/2028 Spot Bond			9.82000	9.82000	9.82000	97.42853				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.10200	332.78881	5.10200	332.70386				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.61000	5.61000	5.61000	233.65703				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.78211				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	101.08938				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.60942				0.00	1,860,000,000	930,000,000
Total SBT103 SPOT										0.00	1,860,000,000	930,000,000
Total For SBT103										0.00	1,860,000,000	930,000,000
SBT10 On 30/09/2025 Spot Bond					0.00000	105.08378				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000
Total SBT105 SPOT										0.00	0	100,000,000
Total For SBT105										0.00	0	100,000,000
SBT10 On 31/12/2026 Spot Bond					0.00000	103.94678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.94421				0.00	0	400,000,00
Total SBT107 SPOT										0.00	0	400,000,00
Total For SBT107										0.00	0	400,000,00
SBT108 On 13/07/2027 Spot Bond					0.00000	102.78613				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.13468				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	101.80874				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT201 On 03/12/2023 Spot Bond					0.00000	101.87128				0.00	0	50,000,00
Total SBT202 SPOT										0.00	0	50,000,00
Total For SBT202										0.00	0	50,000,00
SBT203 On 03/12/2023 Spot Bond			9.81000	101.69884	9.81000	101.67242				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.58221				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.73762				0.00	1,200,000,000	4,400,000,00
Total SBT206 SPOT										0.00	1,200,000,000	4,400,000,00
Total For SBT206										0.00	1,200,000,000	4,400,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.92992				0.00	2,153,847,000	7,303,847,00
Total SBT207 SPOT										0.00	2,153,847,000	7,303,847,00
Total For SBT207										0.00	2,153,847,000	7,303,847,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.97247				0.00	0	3,500,000,00
Total SBT208 SPOT										0.00	0	3,500,000,00
Total For SBT208										0.00	0	3,500,000,00
SBT209 On 29/06/2026 Spot Bond					0.00000	102.07838				0.00	0	360,000,00
Total SBT209 SPOT										0.00	0	360,000,00
Total For SBT209										0.00	0	360,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI5 On 16/08/2026 Spot Bond					0.00000	102.62151				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.43568				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.87500	98.07791	9.87500	98.05179				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.09639				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.98268				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.96275				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	102.02228				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	102.06226				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	102.04234				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	102.00252				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	102.06204				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	102.10204				0.00	0	
Total SLRC6 SPOT										0.00	0	

Contract 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 SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	102.09206				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	102.08206				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	102.14153				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.67121				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.49332				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.58290				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.61584				0.00	0	100,000,00
Total SOL01 SPOT										0.00	0	100,000,00
Total For SOL01										0.00	0	100,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	100.90169				0.00	1,500,000,000	1,500,000,00
Total SOL02 SPOT										0.00	1,500,000,000	1,500,000,00
Total For SOL02										0.00	1,500,000,000	1,500,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.08966				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.66368				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.68521				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.66547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.69047				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.10176				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.61677				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.63927				0.00	100,000,000	50,000,00
Total SPG007 SPOT										0.00	100,000,000	50,000,00
Total For SPG007										0.00	100,000,000	50,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.89358				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.86821				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.85511				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	101.22103				0.00	0	800,000,00
Total SPG012 SPOT										0.00	0	800,000,00
Total For SPG012										0.00	0	800,000,00
SPG01 On 03/07/2028 Spot Bond					0.00000	100.77067				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.73018				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.40350				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			5.84000	5.84000	5.84000	165.30972				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.90000	105.64872	8.90000	105.62360				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.16500	86.37055	10.16500	86.34728				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.98790				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.64285				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.35500	102.86740	9.35500	102.84154				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.54000	118.04149	5.54000	118.00973				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	101.26974				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.89061				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.93195				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	332.54921				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.24500	5.24500	5.24500	166.74755				0.00	0	
Total SSN062 SPOT										0.00	0	

Contract 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 SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.84000	5.84000	5.84000	113.99492				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.41000	5.41000	5.41000	116.84287				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.57000	5.57000	5.57000	213.28857				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.41519				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.71465				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.33850				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.69994				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.73500	5.73500	5.73500	231.23812				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.39692				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.48091				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.92500	86.56024	10.92500	86.53480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.14747				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.55000	213.52729	5.55000	213.47016				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.81000	229.86413	5.81000	229.80106				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	96.18010				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2023 Spot Bond					0.00000	101.24016				0.00	4,000,000,000	2,000,000,000
Total SSN120 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SSN120										0.00	4,000,000,000	2,000,000,000
SSN12: On 31/08/2024 Spot Bond					0.00000	101.45257				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.74739				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	99.24354				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	99.45797				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.64500	7.64500	7.64500	101.15032				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	98.78674				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17 On 28/02/2027 Spot Bond					0.00000	103.21980				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			5.02121	110.32597	5.02121	110.29800				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			5.01780	44.90210	5.01780	109.91669				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 28/09/2027 Spot Bond					0.00000	100.72762				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18 On 09/06/2024 Spot Bond					0.00000	101.23591				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18 On 18/02/2024 Spot Bond					0.00000	101.71255				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19 On 20/09/2023 Spot Bond					0.00000	100.95228				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19 On 17/11/2023 Spot Bond			4.77500	4.77500	4.77500	100.72105				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19 On 03/08/2023 Spot Bond					0.00000	102.08248				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19 On 17/05/2028 Spot Bond					0.00000	101.89879				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20 On 21/08/2023 Spot Bond					0.00000	101.75625				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20 On 23/08/2023 Spot Bond					0.00000	101.62781				0.00	0	
Total SSN201 SPOT										0.00	0	

Contract 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 SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	101.67449				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	101.12625				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	100.88362				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	100.88576				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	100.81938				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN20: On 13/10/2023 Spot Bond					0.00000	100.55889				0.00	0	
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN20: On 12/10/2023 Spot Bond					0.00000	100.39780				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	102.26486				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	103.00150				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20: On 03/03/2028 Spot Bond					0.00000	101.92475				0.00	0	1,400,000,00
Total SST203 SPOT										0.00	0	1,400,000,00
Total For SST203										0.00	0	1,400,000,00
STF001: On 01/03/2027 Spot Bond					0.00000	104.74734				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF00: On 01/02/2026 Spot Bond					0.00000	102.74080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.41500	102.10331	9.41500	102.07764				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.72781				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.70762				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.67096				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.72942				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.71013				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.46633				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.71013				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.54500	102.35074	7.54500	102.32979				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.05500	102.57644	8.05500	102.55407				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.62231				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A12 On 21/08/2025 Spot Bond					0.00000	101.68343				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.71918				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.71021				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.62500	103.50803	9.62500	103.48116			506,275,000,000.00	52,600,000	26,300,00	
Total T18A32 SPOT									506,275,000,000.00	52,600,000	26,300,00	
Total For T18A32									506,275,000,000.00	52,600,000	26,300,00	
TC001 On 15/02/2025 Spot Bond					0.00000	101.31964				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.27855				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.43791				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.94210				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.23892				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.85379				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.26433				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.29019				0.00	0	
Total TFS165 SPOT										0.00	0	

Contract 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 TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.30834				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.71177				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.77063				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.42586				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.52180				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.65368				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.75440				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	99.90069				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.04415				0.00	0	200,000,00
Total TFS174 SPOT										0.00	0	200,000,00
Total For TFS174										0.00	0	200,000,00
TFS175 On 13/03/2026 Spot Bond					0.00000	101.15364				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	101.17580				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A On 18/10/2038 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 TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.71038				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.82500	103.33759	8.82500	103.31294				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.71936				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.71398				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.09500	102.15228	6.09500	102.13534				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.75348				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.91831				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.82171				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.80915				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.89531				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.87197				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	102.19485				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.34718				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.25759				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.79086				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.76395				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.75498				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.85542				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.81417				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.80879				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	102.18512				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	102.11886				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	102.07766				0.00	0	
Total TH17D3 SPOT										0.00	0	

Contract 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 TH17D3										0.00	0	
TH17O On 21/02/2024 Spot Bond					0.00000	101.60796				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.75508				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.58012				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.88066				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.84478				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.05994				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.02410				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.62958				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.60800				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.77500	103.56841	9.77500	103.54155			521,985,000,000.00	53,400,000	26,700,000	
Total TL25 SPOT									521,985,000,000.00	53,400,000	26,700,000	
Total For TL25									521,985,000,000.00	53,400,000	26,700,000	
TL26 On 25/11/2024 Spot Bond					0.00000	102.38288			0.00	0		
Total TL26 SPOT									0.00	0		
Total For TL26									0.00	0		
TL28 On 24/04/2025 Spot Bond			9.98500	101.27918	9.98500	101.25222			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.50607			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.25792			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.85591			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.42772			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.39169			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.95500	102.57441	9.95500	102.54719			0.00	0	200,000,00
Total TN23 SPOT									0.00	0	200,000,00
Total For TN23									0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	82.55579	100.00000	82.37901			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.27500	102.75272	10.27500	102.72428		2,634,407,250,000.00	256,390,000	1,841,212,80	
Total TN25 SPOT								2,634,407,250,000.00	256,390,000	1,841,212,80	
Total For TN25								2,634,407,250,000.00	256,390,000	1,841,212,80	
TN25/R On 19/08/2025 Spot Bond			100.00000	30.58163	100.00000	30.51320		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			11.46500	93.26965	11.46500	93.24139		11,482,575,845,000.00	1,001,533,000	12,896,176,30	
Total TN27 SPOT								11,482,575,845,000.00	1,001,533,000	12,896,176,30	
Total For TN27								11,482,575,845,000.00	1,001,533,000	12,896,176,30	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.29504	100.00000	13.26577		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN29 On 07/02/2029 Spot Bond			11.19000	95.96634	11.19000	101.05054				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.86000	96.65503	11.86000	96.62462				0.00	0	1,900,000.00
Total TN30 SPOT										0.00	0	1,900,000.00
Total For TN30										0.00	0	1,900,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.61506	8.00000	116.59008				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.76200	91.64054	12.76200	97.26293				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.15500	86.95115	13.15500	86.92088			43,122,090,000.00		3,278,000	1,610,000.00
Total TN40 SPOT									43,122,090,000.00		3,278,000	1,610,000.00
Total For TN40									43,122,090,000.00		3,278,000	1,610,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.19708	10.75000	103.16755				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	102.20624				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	102.36350				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.18000	103.48777	6.18000	105.22646				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.12689				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.01096				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.02178				0.00	0	
Total TR5A21 SPOT										0.00	0	

Contract 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 TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.03673				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.94500	99.92622	7.94500	99.90495				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR4A4: On 13/04/2024 Spot Bond					0.00000	100.40221				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TR4A4: On 13/04/2024 Spot Bond			9.95500	102.15537	9.95500	102.12826				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TR4A4: On 13/04/2024 Spot Bond					0.00000	100.40024				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TR4A4: On 13/04/2024 Spot Bond			8.95500	102.24776	8.95500	102.22330				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TR4A4B: On 13/04/2024 Spot Bond					0.00000	99.20816				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TR4A4B: On 13/04/2024 Spot Bond					0.00000	100.66031				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TR4A5B: On 20/06/2026 Spot Bond					0.00000	101.09674				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TR4A5B: On 20/06/2026 Spot Bond					0.00000	101.06264				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TR4A5C: On 20/06/2026 Spot Bond					0.00000	101.25661				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TR4A5C: On 20/06/2026 Spot Bond					0.00000	101.26082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	95.47442				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	94.94415				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.19265				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.86826				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.19971				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	102.01220				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.51445				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.34829				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	100.66923				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	100.47751				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC45 On 06/11/2023 Spot Bond					0.00000	100.19971				0.00	0	
Total TWC451 SPOT										0.00	0	
Total For TWC451										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.24500	104.44953	11.24500	104.41847				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.91312				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	102.04234				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.94297				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	102.07217				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.90317				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	102.10200				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.81000	10.81000	10.81000	100.63944				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	102.11834				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	102.32171				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.10200				0.00	0	
Total UU1B01 SPOT										0.00	0	

Contract 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 UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.14972				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.41209				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.36039				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.40013				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.34052				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.62665				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.69175				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.55523				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.42541				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	102.07434				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	102.10584				0.00	200,000,000	100,000,000
Total VKE20 SPOT										0.00	200,000,000	100,000,000
Total For VKE20										0.00	200,000,000	100,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.80067				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WHL03 SPOT									0.00	0	1,000,000,00
Total For WHL03									0.00	0	1,000,000,00
Total for SPOT									3.56e+017	954,071,390,300	962,950,042,50
Total for SPOT :									3.56e+017	954,071,390,300	962,950,042,50
Total Futures									3.56e+017	954,071,448,105	962,951,760,05
Total Options									0.00	0	188,38
Grand Total:									3.56e+017	954,071,448,105	962,951,948,48