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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2023

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			12.32749	75.49054	12.29389	75.64451			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.45834	73.36541	12.42326	73.52306			0.00	0	
ES33 On 01/02/2024 Bond Future			12.58971	75.03484	12.55311	75.19610			0.00	0	
ES33 On 02/05/2024 Bond Future			12.72465	72.94396	12.68648	73.10880			0.00	0	
ES33 On 01/08/2024 Bond Future			12.85923	74.63170	12.81941	74.80023			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			12.78715	72.17576	12.75349	72.35350			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.91238	69.51209	12.87734	69.69402			0.00	0	
ES42 On 01/02/2024 Bond Future			13.03199	71.09393	12.99559	71.28005			0.00	0	
ES42 On 02/05/2024 Bond Future			13.15916	68.45042	13.12132	68.64068			0.00	0	
ES42 On 01/08/2024 Bond Future			13.28388	70.03352	13.24458	70.22807			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			169.49759	169.49759	169.48307	169.48307			0.00	0	8

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/11/2023	Bond Future			173.25447	173.25447	173.24027	173.24027			0.00	0	5,56
I2025	On	01/02/2024	Bond Future			175.40909	175.40909	175.39471	175.39471			0.00	0	2'
I2025	On	02/05/2024	Bond Future			179.40551	179.40551	179.39054	179.39054			0.00	0	
I2025	On	01/08/2024	Bond Future			181.72534	181.72534	181.70998	181.70998			0.00	0	
Total I2025 Future												0.00	0	6,55
Total For I2025												0.00	0	6,55
I2029	On	03/08/2023	Bond Future			123.11533	123.11533	123.25066	123.25066			0.00	0	1,00
I2029	On	02/11/2023	Bond Future			124.51490	124.51490	124.65365	124.65365			0.00	0	1,28
I2029	On	01/02/2024	Bond Future			127.34806	127.34806	127.49009	127.49009			0.00	0	7'
I2029	On	02/05/2024	Bond Future			128.88662	128.88662	129.03178	129.03178			0.00	0	
I2029	On	01/08/2024	Bond Future			131.87040	131.87040	132.01876	132.01876			0.00	0	
Total I2029 Future												0.00	0	3,05
Total For I2029												0.00	0	3,05
I2033	On	03/08/2023	Bond Future			117.94818	117.94818	118.15213	118.15213			0.00	0	9'
I2033	On	02/11/2023	Bond Future			119.13800	119.13800	119.34689	119.34689			0.00	0	2,28
I2033	On	01/02/2024	Bond Future			121.84884	121.84884	122.06256	122.06256			0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.16736	123.16736	123.38582	123.38582			0.00	0	
I2033	On	01/08/2024	Bond Future			126.01876	126.01876	126.24212	126.24212			0.00	0	
Total I2033 Future												0.00	0	9,37
Total For I2033												0.00	0	9,37
I2038	On	03/08/2023	Bond Future			127.20480	127.20480	127.06153	127.06153			0.00	0	7'
I2038	On	02/11/2023	Bond Future			130.02423	130.02423	129.87827	129.87827			0.00	0	4,60
I2038	On	01/02/2024	Bond Future			130.97187	130.97187	130.82266	130.82266			0.00	0	
I2038	On	02/05/2024	Bond Future			133.95568	133.95568	133.80280	133.80280			0.00	0	
I2038	On	01/08/2024	Bond Future			134.99391	134.99391	134.83746	134.83746			0.00	0	
Total I2038 Future												0.00	0	5,33
Total For I2038												0.00	0	5,33
I2046	On	03/08/2023	Bond Future			112.17636	112.17636	112.18121	112.18121			0.00	0	10,13
I2046	On	02/11/2023	Bond Future			112.57414	112.57414	112.57939	112.57939			0.00	0	16,00
I2046	On	01/02/2024	Bond Future			115.13554	115.13554	115.14112	115.14112			0.00	0	
I2046	On	02/05/2024	Bond Future			115.61704	115.61704	115.62245	115.62245			0.00	0	
I2046	On	01/08/2024	Bond Future			118.29322	118.29322	118.29880	118.29880			0.00	0	
Total I2046 Future												0.00	0	26,20
Total For I2046												0.00	0	26,20
I2050	On	03/08/2023	Bond Future			112.10243	112.10243	110.95142	110.95142			0.00	0	9,12
I2050	On	02/11/2023	Bond Future			114.58711	114.58711	113.41105	113.41105			0.00	0	14,0
I2050	On	01/02/2024	Bond Future			114.95468	114.95468	113.75199	113.75199			0.00	0	
I2050	On	02/05/2024	Bond Future			117.57362	117.57362	116.34335	116.34335			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2050	On	01/08/2024	Bond Future			117.99617	117.99617	116.73758	116.73758			0.00	0	
Total I2050 Future												0.00	0	23,13
Total For I2050												0.00	0	23,13
R186	On	03/08/2023	Bond Future			8.91122	105.89259	8.87628	105.99534		4.55	0.00	0	14,82
R186	On	02/11/2023	Bond Future			8.91113	108.21332	8.87275	108.31877		4.37	597,662,166.36	5,523	143,12
R186	On	01/02/2024	Bond Future			8.88626	105.33895	8.84400	105.44684		4.24	0.00	0	
R186	On	02/05/2024	Bond Future			8.85508	107.71424	8.80828	107.82443		3.80	0.00	0	
R186	On	01/08/2024	Bond Future			8.79926	104.87247	8.74698	104.98503		3.55	0.00	0	
Total R186 Future												597,662,166.36	5,523	157,95
R186	On	03/08/2023	Bond Future	9.73	Call			2,474.89000	2.47489	2,372,040	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			0.10000	0.00010	0,000	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,503.43000	2.50343	2,400,590	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			0.09000	0.00009	0,000	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,531.96000	2.53196	2,429,130	5.57	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			0.08000	0.00008	0,000	5.57	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,423.38000	1.42338	1,345,980	4.51	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			664.63000	0.66463	692,680	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,853.07000	1.85307	1,769,370	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			470.13000	0.47013	491,880	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,872.87000	1.87287	1,789,020	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			462.90000	0.46290	484,500	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,892.94000	1.89294	1,808,570	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			455.95000	0.45595	477,030	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,231.92000	4.23192	4,129,650	5.13	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			84.94000	0.08494	88,120	5.13	0.00	0	1,77
R186	On	01/02/2024	Bond Future	9.50	Put			698.94000	0.69894	739,040	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,376.22000	2.37622	2,308,410	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			692.27000	0.69227	732,350	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,394.90000	2.39490	2,326,530	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			685.93000	0.68593	725,450	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,357.86000	2.35786	2,290,070	4.64	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			575.84000	0.57584	543,680	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,478.46000	2.47846	2,556,490	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,882.59000	2.88259	2,813,460	4.31	0.00	0	2,00
R186	On	02/05/2024	Bond Future	9.73	Put			739.52000	0.73952	780,580	4.31	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			561.97000	0.56197	529,140	3.47	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,512.83000	2.51283	2,590,190	3.47	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			4,124.91000	4.12491	4,040,390	4.64	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			459.24000	0.45924	484,910	4.64	0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	8.00	Call		568.23000	0.56823	536,370	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,494.97000	2.49497	2,573,300	3.48	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,527.99000	1.52799	1,599,430	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,417.18000	1.41718	1,376,210	3.53	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,518.47000	1.51847	1,590,060	3.53	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		1,392.68000	1.39268	1,351,830	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,537.13000	1.53713	1,608,840	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		1,405.12000	1.40512	1,364,000	3.52	0.00	0	
Total R186 Option											0.00	0	7,48
Total For R186											597,662,166.36	5,523	165,44
R197	On	03/08/2023	Bond Future			334.67967	334.67967	334.69232	334.69232		0.00	0	
R197	On	02/11/2023	Bond Future			342.09775	342.09775	342.11199	342.11199		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			252.07022	252.07022	252.48640	252.48640		0.00	0	5,08
R202	On	02/11/2023	Bond Future			257.65741	257.65741	258.08356	258.08356		0.00	0	4,72
R202	On	01/02/2024	Bond Future			258.56769	258.56769	259.00383	259.00383		0.00	0	46
R202	On	02/05/2024	Bond Future			264.45835	264.45835	264.90402	264.90402		0.00	0	
R202	On	01/08/2024	Bond Future			265.49663	265.49663	265.95271	265.95271		0.00	0	
Total R202 Future											0.00	0	10,26
Total For R202											0.00	0	10,26
R2030	On	03/08/2023	Bond Future			10.19901	89.92757	10.16972	90.05514	8.79	0.00	0	43,82
R2030	On	02/11/2023	Bond Future			10.26245	91.89840	10.23155	92.02914	9.02	233,973,326.40	2,546	89,72
R2030	On	01/02/2024	Bond Future			10.31957	89.96164	10.28696	90.09542	9.02	0.00	0	
R2030	On	02/05/2024	Bond Future			10.38578	91.99007	10.35139	92.12670	8.47	0.00	0	
R2030	On	01/08/2024	Bond Future			10.45004	90.09317	10.41365	90.23284	8.23	0.00	0	
Total R2030 Future											233,973,326.40	2,546	133,56
R2030	On	03/08/2023	Bond Future	10.40	Call		1,099.33000	1.09933	914,450	9.21	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put		102.48000	0.10248	45,170	9.21	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,079.61000	2.07961	1,937,780	9.88	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		16.24000	0.01624	1,980	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		4,924.47000	4.92447	4,796,870	11.47	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		0.02000	0.00002	0,000	11.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		9,813.77000	9.81377	9,686,200	13.24	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		0.00000	0.00000	0,000	13.24	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	11.34	Put		0.03000	0.00003	0,000	11.47	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		10,933.65000	10.93365	10,806,080	13.24	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		0.00000	0.00000	0,000	13.24	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 03/08/2023 Bond Future	11.35	Call			4,965.05000	4.96505	4,837,460	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			0.02000	0.00002	0,000	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,005.62000	5.00562	4,878,030	11.51		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			652.94000	0.65294	577,890	8.79		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			3,509.94000	3.50994	3,565,630	8.79		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			1,073.05000	1.07305	982,950	8.84		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.89	Put			2,534.14000	2.53414	2,574,780	8.84		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,381.28000	1.38128	1,289,420	8.92		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			2,068.69000	2.06869	2,107,570	8.92		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			2,073.11000	2.07311	1,973,990	9.12		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.39	Put			1,405.22000	1.40522	1,436,840	9.12		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			2,670.95000	2.67095	2,566,700	9.30		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Put			1,044.58000	1.04458	1,071,070	9.30		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,188.08000	3.18808	3,080,240	9.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			820.59000	0.82059	843,490	9.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,218.10000	3.21810	3,109,910	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			809.67000	0.80967	832,220	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,248.06000	3.24806	3,139,680	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			798.71000	0.79871	821,070	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			4,193.08000	4.19308	4,077,840	9.75		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			527.21000	0.52721	542,710	9.75		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			5,238.67000	5.23867	5,118,150	10.05		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			337.99000	0.33799	348,210	10.05		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			5,726.66000	5.72666	5,604,180	10.18		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			275.62000	0.27562	283,880	10.18		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			8,234.39000	8.23439	8,104,210	10.85		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			97.92000	0.09792	98,480	10.85		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,226.42000	3.22642	3,277,380	8.82		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Put			2,950.43000	2.95043	3,004,150	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,892.40000	1.89240	1,811,400	8.91		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			2,788.84000	2.78884	2,841,620	8.91		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			1,114.17000	1.11417	1,037,640	8.74		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,119.31000	4.11931	4,176,560	8.74		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,577.79000	1.57779	1,494,970	8.82		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,135.05000	2.13505	2,185,150	9.12		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			4,123.67000	4.12367	4,029,760	9.62		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,254.30000	1.25430	1,294,170	9.62		0.00	0	70
R2030 On 01/02/2024 Bond Future	9.93	Call			1,643.53000	1.64353	1,561,440	8.84		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			3,124.34000	3.12434	3,176,030	8.84		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Call			1,762.39000	1.76239	1,682,330	8.87		0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2030 On 01/02/2024 Bond Future	11.35	Put			919.62000	0.91962	949,440	9.93	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			5,185.95000	5.18595	5,081,740	9.94	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			911.42000	0.91142	940,990	9.94	0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			2,067.17000	2.06717	1,985,280	8.97	0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,590.40000	2.59040	2,642,290	8.97	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,556.93000	2.55693	2,473,250	9.12	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.75	Put			642.51000	0.64251	664,070	10.31	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			6,729.04000	6.72904	6,614,860	10.40	0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			587.32000	0.58732	606,920	10.40	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			5,034.21000	5.03421	4,930,830	9.90	0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			953.13000	0.95313	983,530	9.90	0.00	0	1,30
R2030 On 01/02/2024 Bond Future	11.35	Call			5,155.51000	5.15551	5,051,550	9.93	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			582.16000	0.58216	601,430	10.41	0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			7,543.71000	7.54371	7,425,320	10.63	0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			469.04000	0.46904	484,430	10.63	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			5,216.45000	5.21645	5,111,990	9.95	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			903.29000	0.90329	932,610	9.95	0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Call			6,407.36000	6.40736	6,295,140	10.31	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Call			6,761.45000	6.76145	6,646,940	10.41	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,750.42000	1.75042	1,673,190	8.23	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			3,894.87000	3.89487	3,954,270	8.23	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,765.89000	1.76589	1,688,900	8.24	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			3,869.40000	3.86940	3,929,040	8.24	0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,510.79000	1.51079	1,435,450	8.18	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			4,313.32000	4.31332	4,374,610	8.18	0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			3,338.57000	3.33857	3,261,060	8.74	0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			2,278.20000	2.27820	2,337,320	8.74	0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,825.34000	3.82534	3,745,150	8.90	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			1,985.53000	1.98553	2,041,970	8.90	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,734.74000	1.73474	1,657,270	8.23	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			3,920.15000	3.92015	3,979,310	8.23	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			6,968.45000	6.96845	6,860,970	9.81	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			917.84000	0.91784	946,990	9.81	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			8,315.18000	8.31518	8,178,160	10.07	0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			679.33000	0.67933	678,940	10.07	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Call			2,345.31000	2.34531	2,271,340	8.42	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,110.46000	3.11046	3,173,120	8.42	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Call			10,653.15000	10.65315	10,501,390	10.07	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			332.44000	0.33244	317,310	10.07	0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Call			4,609.58000	4.60958	4,520,840	9.14	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2030	On	02/05/2024	Bond Future	11.12	Put			1,616.51000	1.61651	1,664,400	9.14		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			3,010.51000	3.01051	3,078,430	8.15		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,901.66000	2.90166	2,829,980	8.16		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			2,992.58000	2.99258	3,060,570	8.16		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,860.62000	2.86062	2,789,180	8.15		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			3,028.51000	3.02851	3,096,740	8.15		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,881.11000	2.88111	2,809,360	8.15		0.00	0	
Total R2030 Option												0.00	0	22,30	
Total For R2030												233,973,326.40	2,546	155,86	
R2032	On	03/08/2023	Bond Future			10.86511	88.48235	10.82602	88.67736		10.28		0.00	0	61,50
R2032	On	02/11/2023	Bond Future			10.94929	86.25878	10.90838	86.45844		11.33	612,437,338.00		7,100	194,4
R2032	On	01/02/2024	Bond Future			11.02760	88.20115	10.98484	88.40535		11.14		0.00	0	
R2032	On	02/05/2024	Bond Future			11.11096	86.02725	11.06625	86.23592		11.00		0.00	0	
R2032	On	01/08/2024	Bond Future			11.19251	87.99916	11.14573	88.21250		9.73		0.00	0	
Total R2032 Future												612,437,338.00	7,100	255,91	
R2032	On	03/08/2023	Bond Future	9.60	Call			0.00000	0.00000	0,000	7.03		0.00	0	1,4
R2032	On	03/08/2023	Bond Future	9.60	Put			6,422.58000	6.42258	6,617,590	7.03		0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			0.24000	0.00024	0,000	8.56		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			2,681.92000	2.68192	2,876,690	8.56		0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			3,049.38000	3.04938	2,850,000	12.44		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			3.16000	0.00316	0,250	12.58		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			3,521.10000	3.52110	3,324,210	12.72		0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			2.00000	0.00200	0,120	12.72		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			4,457.90000	4.45790	4,262,590	13.27		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			0.30000	0.00030	0,000	13.27		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			0.27000	0.00027	0,000	13.29		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			4,550.92000	4.55092	4,355,660	13.32		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			0.25000	0.00025	0,000	13.32		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			5,152.28000	5.15228	4,957,200	13.62		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			0.07000	0.00007	0,000	13.62		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			3,285.40000	3.28540	3,087,480	12.58		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			4.90000	0.00490	0,530	12.44		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			5,610.95000	5.61095	5,415,910	13.86		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			0.03000	0.00003	0,000	13.86		0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			5,793.45000	5.79345	5,598,420	13.95		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			0.02000	0.00002	0,000	13.95		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call			4,504.42000	4.50442	4,309,140	13.29		0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			1,307.14000	1.30714	1,170,810	10.94		0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			2,882.06000	2.88206	2,945,390	10.94		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032 On 02/11/2023 Bond Future	10.71	Call			1,557.91000	1.55791	1,409,880	11.05	0.00	0	50
R2032 On 02/11/2023 Bond Future	10.71	Put			2,534.83000	2.53483	2,586,460	11.05	0.00	0	
R2032 On 02/11/2023 Bond Future	10.35	Call			0.00000	0.00000	780,870	10.78	6,051,742.50	7,750	7,750
R2032 On 02/11/2023 Bond Future	10.35	Put			0.00000	0.00000	3,767,690	10.78	0.00	0	
R2032 On 02/11/2023 Bond Future	11.09	Call			2,527.09000	2.52709	2,348,410	11.44	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			1,645.30000	1.64530	1,666,280	11.44	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			2,914.45000	2.91445	2,727,910	11.59	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,408.78000	1.40878	1,421,900	11.59	0.00	0	
R2032 On 02/11/2023 Bond Future	10.58	Call			1,287.56000	1.28756	1,152,230	10.93	0.00	0	50
R2032 On 02/11/2023 Bond Future	10.58	Put			2,912.56000	2.91256	2,976,890	10.93	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,976.14000	2.97614	2,788,500	11.61	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			1,375.02000	1.37502	1,387,040	11.61	0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Call			3,101.28000	3.10128	2,911,570	11.66	0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			1,309.69000	1.30969	1,319,640	11.66	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.00	Call			2,273.70000	2.27370	2,101,290	11.33	0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Put			1,827.38000	1.82738	1,854,630	11.33	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Call			0.00000	0.00000	3,971,670	12.05	0.00	0	
R2032 On 02/11/2023 Bond Future	11.60	Put			0.00000	0.00000	876,190	12.05	13,580,945.00	15,500	15,500
R2032 On 02/11/2023 Bond Future	11.78	Call			4,823.43000	4.82343	4,616,510	12.27	0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			698.08000	0.69808	690,820	12.27	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.23	Call			2,945.14000	2.94514	2,758,050	11.60	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			1,391.73000	1.39173	1,404,300	11.60	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Call			5,270.03000	5.27003	5,060,950	12.42	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			597.33000	0.59733	587,910	12.42	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			6,656.27000	6.65627	6,444,580	12.88	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			370.31000	0.37031	358,280	12.88	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.50	Call			3,825.79000	3.82579	3,626,770	11.92	0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Put			996.68000	0.99668	997,320	11.92	0.00	0	50
R2032 On 01/02/2024 Bond Future	10.01	Put			5,838.69000	5.83869	5,935,430	10.50	0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Put			3,818.86000	3.81886	3,924,250	10.79	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			2,255.86000	2.25586	2,158,150	10.92	0.00	0	1,200
R2032 On 01/02/2024 Bond Future	10.76	Put			3,340.09000	3.34009	3,446,580	10.92	0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			2,300.96000	2.30096	2,202,790	10.94	0.00	0	200
R2032 On 01/02/2024 Bond Future	10.78	Put			3,288.03000	3.28803	3,394,060	10.94	0.00	0	
R2032 On 01/02/2024 Bond Future	10.01	Call			1,006.28000	1.00628	898,820	10.50	0.00	0	1,200
R2032 On 01/02/2024 Bond Future	11.09	Put			2,563.28000	2.56328	2,661,810	11.23	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Call			5,041.44000	5.04144	4,908,900	11.93	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,481.55000	1.48155	1,553,210	11.93	0.00	0	200
R2032 On 01/02/2024 Bond Future	11.83	Call			5,306.06000	5.30606	5,169,830	12.02	0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,385.24000	1.38524	1,453,210	12.02	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032 On 01/02/2024 Bond Future	10.59	Call			1,902.96000	1.90296	1,804,150	10.79	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Put			1,373.60000	1.37360	1,441,330	12.03	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			5,372.78000	5.37278	5,235,860	12.04	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,362.05000	1.36205	1,429,330	12.04	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			7,647.76000	7.64776	7,486,140	12.77	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			784.46000	0.78446	827,040	12.77	0.00	0	20
R2032 On 01/02/2024 Bond Future	11.09	Call			3,064.33000	3.06433	2,958,660	11.23	0.00	0	50
R2032 On 01/02/2024 Bond Future	12.62	Call			8,083.59000	8.08359	7,918,510	12.91	0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			708.08000	0.70808	747,200	12.91	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	12.73	Call			8,485.83000	8.48583	8,317,660	13.03	0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			644.66000	0.64466	680,690	13.03	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Call			5,339.39000	5.33939	5,202,920	12.03	0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,797.57000	1.79757	1,728,390	10.54	0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			5,183.36000	5.18336	5,322,850	10.54	0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			2,121.46000	2.12146	2,046,430	10.64	0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			4,628.10000	4.62810	4,761,740	10.64	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			2,140.47000	2.14047	2,065,530	10.65	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			4,598.59000	4.59859	4,732,320	10.65	0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			2,159.57000	2.15957	2,084,720	10.65	0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			4,569.22000	4.56922	4,703,040	10.65	0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			2,217.20000	2.21720	2,143,210	10.68	0.00	0	50
R2032 On 02/05/2024 Bond Future	10.59	Put			4,481.62000	4.48162	4,616,300	10.68	0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			2,335.41000	2.33541	2,262,600	10.72	0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			4,310.31000	4.31031	4,446,170	10.72	0.00	0	
R2032 On 02/05/2024 Bond Future	10.86	Call			2,784.53000	2.78453	2,712,470	10.88	0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			3,755.79000	3.75579	3,892,400	10.88	0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			3,335.47000	3.33547	3,259,560	11.08	0.00	0	50
R2032 On 02/05/2024 Bond Future	11.09	Put			3,224.54000	3.22454	3,357,300	11.08	0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			4,022.21000	4.02221	3,938,140	11.33	0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			2,709.02000	2.70902	2,833,620	11.33	0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			8,990.14000	8.99014	8,842,580	12.91	0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			949.36000	0.94936	1,010,470	12.91	0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			9,966.75000	9.96675	9,777,520	13.01	0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			786.68000	0.78668	806,120	13.01	0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			10,546.62000	10.54662	10,342,990	13.01	0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			685.61000	0.68561	690,650	13.01	0.00	0	1,50
R2032 On 01/08/2024 Bond Future	11.15	Put			3,462.22000	3.46222	3,498,690	9.65	0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			3,432.62000	3.43262	3,256,660	9.64	0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			3,504.51000	3.50451	3,541,890	9.64	0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			3,456.96000	3.45696	3,280,530	9.65	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 01/08/2024 Bond Future	11.14	Put			3,483.14000	3.48314	3,520,050	9.65		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			3,481.72000	3.48172	3,304,850	9.65		0.00	0	
Total R2032 Option										19,632,687.50	23,250	104,54
Total For R2032										632,070,025.50	30,350	360,45
R2035 On 03/08/2023 Bond Future			11.51572	87.22119	11.48177	87.40981		12.66		0.00	0	28,46
R2035 On 02/11/2023 Bond Future			11.61547	84.62261	11.58009	84.81574		13.67	10,916,316.69		129	162,86
R2035 On 01/02/2024 Bond Future			11.71421	86.52805	11.67737	86.72554		13.07	0.00		0	
R2035 On 02/05/2024 Bond Future			11.80886	83.96558	11.77056	84.16738		13.33	0.00		0	
R2035 On 01/08/2024 Bond Future			11.90104	85.89038	11.86118	86.09674		12.20	0.00		0	
Total R2035 Future										10,916,316.69	129	191,32
R2035 On 03/08/2023 Bond Future	11.75	Call			1,580.61000	1.58061	1,336,620	13.05		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			106.68000	0.10668	51,310	13.05		0.00	0	4,85
R2035 On 03/08/2023 Bond Future	11.98	Call			2,725.09000	2.72509	2,522,750	13.41		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			16.46000	0.01646	2,740	13.41		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			2,776.75000	2.77675	2,575,460	13.42		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			15.04000	0.01504	2,370	13.42		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			2,828.46000	2.82846	2,628,160	13.44		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			13.72000	0.01372	2,040	13.44		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Call			5,404.46000	5.40446	5,215,780	14.23		0.00	0	5,00
R2035 On 03/08/2023 Bond Future	12.50	Put			0.06000	0.00006	0,000	14.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,874.15000	1.87415	1,812,390	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			2,811.47000	2.81147	2,942,840	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,900.13000	1.90013	1,837,620	13.55		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			2,781.94000	2.78194	2,912,560	13.55		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			487.88000	0.48788	447,680	12.57		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			5,978.10000	5.97810	6,131,030	12.57		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			2,828.54000	2.82854	2,746,900	14.04		0.00	0	75
R2035 On 02/11/2023 Bond Future	11.74	Put			1,960.64000	1.96064	2,072,130	14.04		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			4,599.10000	4.59910	4,481,010	14.80		0.00	0	75
R2035 On 02/11/2023 Bond Future	12.24	Put			1,098.47000	1.09847	1,173,510	14.80		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			1,214.68000	1.21468	1,164,520	13.13		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			3,784.58000	3.78458	3,927,550	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			7,074.76000	7.07476	6,921,950	15.71		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			521.16000	0.52116	561,480	15.71		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			10,241.61000	10.24161	10,059,060	16.67		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			204.27000	0.20427	214,850	16.67		0.00	0	75
R2035 On 02/11/2023 Bond Future	11.43	Call			1,926.13000	1.92613	1,863,220	13.57		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			2,752.47000	2.75247	2,882,690	13.57		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Put			6,954.26000	6.95426	7,083,010	12.07		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 01/02/2024 Bond Future	11.12	Put			4,854.09000	4.85409	5,002,750	12.38		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			4,741.42000	4.74142	4,663,240	13.63		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,103.06000	2.10306	2,222,370	13.63		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			4,775.70000	4.77570	4,696,950	13.64		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,086.05000	2.08605	2,204,790	13.64		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			993.97000	0.99397	925,230	12.07		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Call			4,809.83000	4.80983	4,730,730	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,068.95000	2.06895	2,187,340	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			9,579.66000	9.57966	9,438,930	15.30		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			736.86000	0.73686	793,620	15.30		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			1,784.10000	1.78410	1,735,270	12.38		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.19	Call			2,414.19000	2.41419	2,356,300	12.79		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			5,559.19000	5.55919	5,703,100	12.79		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,435.65000	2.43565	2,377,040	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,525.08000	5.52508	5,668,270	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,457.21000	2.45721	2,398,160	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			5,491.13000	5.49113	5,633,880	12.80		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			4,403.19000	4.40319	4,460,020	12.26		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			4,082.63000	4.08263	3,933,930	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			4,452.92000	4.45292	4,510,580	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			4,109.86000	4.10986	3,960,740	12.25		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			4,427.99000	4.42799	4,485,230	12.25		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			4,137.18000	4.13718	3,987,650	12.26		0.00	0	
Total R2035 Option										0.00	0	14,46
Total For R2035										10,916,316.69	129	205,75
R2037 On 03/08/2023 Bond Future			11.86576	77.81295	11.82681	78.02855		14.35		0.00	0	45,27
R2037 On 02/11/2023 Bond Future			11.96534	79.51831	11.92487	79.73896		14.75		3,816,878.88	48	64,13
R2037 On 01/02/2024 Bond Future			12.06339	77.05242	12.02134	77.27809		14.90		0.00	0	76,98
R2037 On 02/05/2024 Bond Future			12.16766	78.78959	12.12402	79.02016		14.47		0.00	0	
R2037 On 01/08/2024 Bond Future			12.27348	76.33948	12.22810	76.57530		14.55		0.00	0	
Total R2037 Future										3,816,878.88	48	186,37
R2037 On 03/08/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	15.63		0.00	0	1,72
R2037 On 03/08/2023 Bond Future	10.30	Put			9,189.80000	9.18980	9,405,400	15.63		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			0.05000	0.00005	0,000	13.22		0.00	0	1,72
R2037 On 03/08/2023 Bond Future	11.00	Put			4,791.44000	4.79144	5,006,990	13.22		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			1,698.03000	1.69803	1,431,700	15.02		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			96.50000	0.09650	45,770	15.02		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			1,745.12000	1.74512	1,480,820	15.03		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			89.82000	0.08982	41,120	15.03		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 03/08/2023 Bond Future	12.14	Call			1,792.55000	1.79255	1,530,280	15.05		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			83.54000	0.08354	36,870	15.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			1,479.70000	1.47970	1,366,280	14.09		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			3,454.51000	3.45451	3,561,740	14.09		0.00	0	
R2037 On 02/11/2023 Bond Future	12.02	Call			2,679.97000	2.67997	2,526,120	14.78		0.00	0	7:
R2037 On 02/11/2023 Bond Future	12.02	Put			2,162.77000	2.16277	2,229,570	14.78		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			1,435.37000	1.43537	1,323,910	14.06		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			3,523.66000	3.52366	3,632,850	14.06		0.00	0	
R2037 On 02/11/2023 Bond Future	12.52	Call			4,390.52000	4.39052	4,205,380	15.61		0.00	0	7:
R2037 On 02/11/2023 Bond Future	12.52	Put			1,236.62000	1.23662	1,272,130	15.61		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Call			9,969.85000	9.96985	9,750,590	17.83		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Put			242.31000	0.24231	243,700	17.83		0.00	0	7:
R2037 On 02/11/2023 Bond Future	11.56	Call			1,457.51000	1.45751	1,345,070	14.08		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			3,489.03000	3.48903	3,597,240	14.08		0.00	0	
R2037 On 01/02/2024 Bond Future	12.09	Put			3,058.61000	3.05861	3,214,630	15.03		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			2,573.54000	2.57354	2,720,110	15.36		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			4,135.59000	4.13559	4,055,840	15.38		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			2,553.47000	2.55347	2,699,390	15.38		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			4,167.60000	4.16760	4,087,420	15.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			2,533.33000	2.53333	2,678,820	15.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.09	Call			3,426.59000	3.42659	3,356,940	15.03		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	12.93	Call			6,244.18000	6.24418	6,129,540	16.31		0.00	0	
R2037 On 01/02/2024 Bond Future	12.93	Put			1,575.38000	1.57538	1,686,410	16.31		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	13.93	Call			10,050.29000	10.05029	9,885,090	17.80		0.00	0	
R2037 On 01/02/2024 Bond Future	13.93	Put			711.85000	0.71185	772,320	17.80		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	12.31	Call			4,103.46000	4.10346	4,024,360	15.36		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			2,256.14000	2.25614	2,197,550	13.88		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			6,062.29000	6.06229	6,234,270	13.88		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			2,276.49000	2.27649	2,217,690	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			6,025.89000	6.02589	6,197,660	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			2,297.22000	2.29722	2,237,680	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			5,989.92000	5.98992	6,160,950	13.89		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Put			4,709.15000	4.70915	4,863,530	14.42		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Call			4,037.75000	4.03775	3,956,640	14.40		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Put			4,761.92000	4.76192	4,916,630	14.40		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Call			4,064.07000	4.06407	3,982,800	14.41		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Put			4,735.47000	4.73547	4,890,020	14.41		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Call			4,090.47000	4.09047	4,009,030	14.42		0.00	0	
Total R2037 Option										0.00	0	13,1:

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2037										3,816,878.88	48	199,46
R2040 On 03/08/2023 Bond Future			12.10589	78.23288	12.07700	78.40162		15.23		0.00	0	17,06
R2040 On 02/11/2023 Bond Future			12.20842	79.94738	12.17840	80.12019		15.65		3,277,842.58	41	34,02
R2040 On 01/02/2024 Bond Future			12.30977	77.24081	12.27860	77.41753		15.87		0.00	0	93,27
R2040 On 02/05/2024 Bond Future			12.41677	78.98214	12.38444	79.16272		15.38		0.00	0	
R2040 On 01/08/2024 Bond Future			12.52551	76.28600	12.49193	76.47062		14.69		0.00	0	
Total R2040 Future										3,277,842.58	41	144,33
R2040 On 03/08/2023 Bond Future	12.21	Call			1,066.22000	1.06622	806,280	15.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			294.11000	0.29411	202,910	15.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			1,107.08000	1.10708	847,830	15.64		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			277.41000	0.27741	186,900	15.64		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			1,148.59000	1.14859	890,330	15.66		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			261.42000	0.26142	171,900	15.66		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			1,048.76000	1.04876	1,013,640	14.64		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,560.86000	4.56086	4,698,550	14.64		0.00	0	
R2040 On 02/11/2023 Bond Future	12.10	Call			2,250.31000	2.25031	2,200,410	15.40		0.00	0	8;
R2040 On 02/11/2023 Bond Future	12.10	Put			2,704.45000	2.70445	2,827,360	15.40		0.00	0	
R2040 On 02/11/2023 Bond Future	11.50	Call			892.56000	0.89256	861,910	14.53		0.00	0	8;
R2040 On 02/11/2023 Bond Future	11.50	Put			4,963.56000	4.96356	5,105,720	14.53		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			1,030.60000	1.03060	996,030	14.63		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,604.51000	4.60451	4,742,750	14.63		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Call			8,213.27000	8.21327	8,077,350	18.09		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			455.39000	0.45539	492,280	18.09		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.60	Call			1,067.13000	1.06713	1,031,580	14.65		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,517.50000	4.51750	4,654,760	14.65		0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			1,477.46000	1.47746	1,433,600	14.92		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.80	Put			3,708.24000	3.70824	3,837,190	14.92		0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			3,920.96000	3.92096	3,842,520	16.27		0.00	0	12
R2040 On 02/11/2023 Bond Future	12.60	Put			1,548.32000	1.54832	1,642,690	16.27		0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Call			5,369.21000	5.36921	5,268,380	16.93		0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Put			1,007.16000	1.00716	1,079,140	16.93		0.00	0	8;
R2040 On 01/02/2024 Bond Future	12.34	Put			3,280.19000	3.28019	3,421,760	16.01		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			3,658.91000	3.65891	3,623,460	16.03		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,255.03000	3.25503	3,396,300	16.03		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			3,596.61000	3.59661	3,561,970	16.00		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,305.53000	3.30553	3,447,610	16.00		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			3,627.70000	3.62770	3,592,550	16.01		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			2,236.57000	2.23657	2,153,460	14.49		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,767.73000	6.76773	6,865,200	14.49		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/05/2024 Bond Future	11.62	Call			2,257.49000	2.25749	2,173,910	14.50		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,727.54000	6.72754	6,824,540	14.50		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			2,215.76000	2.21576	2,133,110	14.48		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,808.11000	6.80811	6,906,040	14.48		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			5,078.52000	5.07852	5,046,490	14.50		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			4,149.94000	4.14994	3,932,890	14.51		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			5,050.07000	5.05007	5,017,640	14.51		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			4,177.38000	4.17738	3,960,550	14.52		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			5,021.45000	5.02145	4,989,240	14.52		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			4,122.26000	4.12226	3,905,610	14.50		0.00	0	
Total R2040 Option										0.00	0	3,00
Total For R2040										3,277,842.58	41	147,34
R2044 On 03/08/2023 Bond Future			12.17570	74.55014	12.14176	74.74951		16.16		0.00	0	15,60
R2044 On 02/11/2023 Bond Future			12.27492	76.18398	12.23970	76.38802		16.63		0.00	0	50,73
R2044 On 01/02/2024 Bond Future			12.37292	73.51781	12.33638	73.72649		16.90		0.00	0	31,75
R2044 On 02/05/2024 Bond Future			12.47594	75.17519	12.43806	75.38850		16.44		0.00	0	
R2044 On 01/08/2024 Bond Future			12.58044	72.51695	12.54113	72.73503		16.41		0.00	0	
Total R2044 Future										0.00	0	98,13
R2044 On 03/08/2023 Bond Future	11.75	Call			33.95000	0.03395	2,430	15.23		0.00	0	4,55
R2044 On 03/08/2023 Bond Future	11.75	Put			2,401.54000	2.40154	2,569,390	15.23		0.00	0	3,00
R2044 On 03/08/2023 Bond Future	12.00	Call			270.66000	0.27066	92,990	15.68		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			1,113.14000	1.11314	1,134,840	15.68		0.00	0	4,75
R2044 On 03/08/2023 Bond Future	12.15	Call			632.42000	0.63242	359,740	15.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			69.63000	0.06963	21,760	16.67		0.00	0	9,10
R2044 On 03/08/2023 Bond Future	12.15	Put			583.93000	0.58393	510,620	15.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			663.52000	0.66352	386,830	15.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			556.26000	0.55626	478,940	15.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			695.44000	0.69544	415,160	16.01		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			529.49000	0.52949	448,580	16.01		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			2,129.55000	2.12955	1,882,310	16.67		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			928.92000	0.92892	892,720	15.53		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			4,995.07000	4.99507	5,162,910	15.53		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			895.38000	0.89538	860,400	15.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,088.62000	5.08862	5,257,680	15.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			912.05000	0.91205	876,460	15.51		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,041.70000	5.04170	5,210,150	15.51		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			3,654.42000	3.65442	3,822,570	16.95		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			3,360.34000	3.36034	3,319,640	16.97		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			3,626.64000	3.62664	3,794,620	16.97		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 01/02/2024 Bond Future	12.27	Call			3,300.55000	3.30055	3,260,600	16.93		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			3,682.19000	3.68219	3,850,920	16.93		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			3,330.49000	3.33049	3,289,960	16.95		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			2,243.53000	2.24353	2,196,240	15.53		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,865.37000	6.86537	7,031,390	15.53		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			2,262.62000	2.26262	2,217,110	15.54		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,822.02000	6.82202	6,989,820	15.54		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			2,224.78000	2.22478	2,175,490	15.52		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,909.14000	6.90914	7,073,160	15.52		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			5,439.29000	5.43929	5,634,100	16.16		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			3,989.41000	3.98941	3,966,010	16.18		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			5,408.84000	5.40884	5,603,520	16.18		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			4,016.52000	4.01652	3,992,990	16.19		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			5,378.54000	5.37854	5,573,090	16.19		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			3,962.39000	3.96239	3,939,120	16.16		0.00	0	
Total R2044 Option										0.00	0	21,48
Total For R2044										0.00	0	119,62
R2048 On 03/08/2023 Bond Future			12.09066	77.72954	12.06172	77.90383		15.98		0.00	0	48,92
R2048 On 02/11/2023 Bond Future			12.18935	74.98649	12.15929	75.16495		17.42		0.00	0	232,30
R2048 On 01/02/2024 Bond Future			12.28724	76.67492	12.25605	76.85742		16.72		0.00	0	
R2048 On 02/05/2024 Bond Future			12.38074	73.95378	12.34844	74.14027		17.25		0.00	0	
R2048 On 01/08/2024 Bond Future			12.47206	75.64895	12.43859	75.83963		16.33		0.00	0	13,00
Total R2048 Future										0.00	0	294,22
R2048 On 03/08/2023 Bond Future	11.80	Call			113.19000	0.11319	25,590	15.60		0.00	0	1,02
R2048 On 03/08/2023 Bond Future	11.80	Put			1,722.91000	1.72291	1,809,600	15.60		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			709.92000	0.70992	452,340	16.16		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			539.59000	0.53959	456,300	16.16		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			743.54000	0.74354	483,300	16.18		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			513.15000	0.51315	427,200	16.18		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			778.01000	0.77801	515,480	16.20		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			487.65000	0.48765	399,410	16.20		0.00	0	
R2048 On 03/08/2023 Bond Future	12.30	Call			1,575.08000	1.57508	1,323,890	16.58		0.00	0	1,02
R2048 On 03/08/2023 Bond Future	12.30	Put			161.37000	0.16137	84,470	16.58		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Call			6,343.75000	6.34375	6,169,420	18.37		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Put			0.04000	0.00004	0,000	18.37		0.00	0	1,02
R2048 On 02/11/2023 Bond Future	11.80	Call			1,589.71000	1.58971	1,546,830	16.61		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			3,783.34000	3.78334	3,918,920	16.61		0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Call			3,750.49000	3.75049	3,679,440	17.90		0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Put			1,771.77000	1.77177	1,879,180	17.90		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	02/11/2023	Bond Future	13.60	Call			8,266.59000	8.26659	8,131,930	20.05	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			505.14000	0.50514	548,940	20.05	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.47	Call			919.84000	0.91984	887,720	16.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			5,231.34000	5.23134	5,377,680	16.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			935.30000	0.93530	904,280	16.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			5,181.11000	5.18111	5,328,550	16.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			951.07000	0.95107	921,160	16.17	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			5,131.28000	5.13128	5,279,830	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			3,226.33000	3.22633	3,204,210	16.55	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			3,912.48000	3.91248	4,072,860	16.55	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			3,256.08000	3.25608	3,233,900	16.56	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			3,882.66000	3.88266	4,042,980	16.56	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			3,285.96000	3.28596	3,263,710	16.58	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			3,853.05000	3.85305	4,013,300	16.58	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call			2,110.48000	2.11048	2,090,770	16.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put			7,590.60000	7.59060	7,757,380	16.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call			2,128.82000	2.12882	2,111,150	16.36	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put			7,543.28000	7.54328	7,712,100	16.36	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call			2,147.49000	2.14749	2,131,630	16.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put			7,496.39000	7.49639	7,667,020	16.37	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call			4,401.54000	4.40154	4,421,510	16.11	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put			5,200.67000	5.20067	5,411,320	16.11	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call			4,430.38000	4.43038	4,450,250	16.12	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put			5,171.33000	5.17133	5,381,880	16.12	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call			4,459.28000	4.45928	4,479,070	16.13	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put			5,142.13000	5.14213	5,352,600	16.13	0.00	0	
Total R2048 Option												0.00	0	3,78
Total For R2048												0.00	0	298,01
R2053	On	03/08/2023	Bond Future			12.08076	100.43781	12.05184	100.66256		16.22	0.00	0	
R2053	On	02/11/2023	Bond Future			12.17867	96.77335	12.14861	97.00341		17.68	0.00	0	5,18
R2053	On	01/02/2024	Bond Future			12.27204	98.95253	12.24085	99.18783		16.97	0.00	0	
R2053	On	02/05/2024	Bond Future			12.36925	95.31783	12.33689	95.55833		17.52	0.00	0	
R2053	On	01/08/2024	Bond Future			12.46475	97.50232	12.43119	97.74816		16.58	0.00	0	
Total R2053 Future												0.00	0	5,18
R2053	On	03/08/2023	Bond Future	12.70	Call			4,824.13000	4.82413	4,591,070	17.63	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put			9.09000	0.00909	0,780	17.63	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call			4,894.14000	4.89414	4,661,750	17.65	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put			8.31000	0.00831	0,670	17.65	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call			4,964.11000	4.96411	4,732,350	17.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2053	On	03/08/2023	Bond Future	12.72	Put		7.59000	0.00759	0,580	17.67		0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		6,462.64000	6.46264	6,354,780	18.79		0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		1,626.54000	1.62654	1,748,740	18.79		0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		6,514.04000	6.51404	6,405,470	18.81		0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		1,608.31000	1.60831	1,729,800	18.81		0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		6,565.71000	6.56571	6,456,260	18.83		0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		1,590.44000	1.59044	1,711,050	18.83		0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		7,689.65000	7.68965	7,637,590	18.11		0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		2,798.65000	2.79865	2,981,890	18.11		0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		7,737.64000	7.73764	7,684,570	18.13		0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		2,778.12000	2.77812	2,960,350	18.13		0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		7,785.44000	7.78544	7,731,620	18.15		0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		2,757.49000	2.75749	2,938,970	18.15		0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		8,510.17000	8.51017	8,601,980	18.68		0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		3,663.18000	3.66318	3,995,490	18.68		0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		8,555.44000	8.55544	8,646,370	18.70		0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		3,640.93000	3.64093	3,972,360	18.70		0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		8,600.44000	8.60044	8,691,120	18.71		0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		3,618.51000	3.61851	3,949,690	18.71		0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		9,160.06000	9.16006	9,185,230	17.38		0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		4,276.04000	4.27604	4,547,050	17.38		0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		9,203.45000	9.20345	9,228,320	17.40		0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		4,252.97000	4.25297	4,523,680	17.40		0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		9,247.24000	9.24724	9,271,440	17.41		0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		4,230.40000	4.23040	4,500,440	17.41		0.00	0	
Total R2053 Option												0.00	0	
Total For R2053												0.00	0	5,18
R209	On	03/08/2023	Bond Future			11.57525	67.28451	11.54122	67.45044	14.35		0.00	0	7,5
R209	On	02/11/2023	Bond Future			11.66362	65.60555	11.62832	65.77537	15.46		4,067,544.10	62	28,5
R209	On	01/02/2024	Bond Future			11.74726	67.08281	11.71068	67.25654	14.83		0.00	0	1,6
R209	On	02/05/2024	Bond Future			11.83473	65.44187	11.79684	65.61942	15.11		0.00	0	
R209	On	01/08/2024	Bond Future			11.92054	66.94194	11.88129	67.12346	14.43		0.00	0	
Total R209 Future												4,067,544.10	62	37,7
R209	On	03/08/2023	Bond Future	10.00	Call		0.00000	0.00000	0,000	15.93		0.00	0	1,7
R209	On	03/08/2023	Bond Future	10.00	Put		8,172.25000	8.17225	8,338,180	15.93		0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		0.03000	0.00003	0,000	13.26		0.00	0	1,7
R209	On	03/08/2023	Bond Future	10.70	Put		4,295.53000	4.29553	4,461,430	13.26		0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		0.06000	0.00006	0,000	13.26		0.00	0	7,0
R209	On	03/08/2023	Bond Future	10.75	Put		4,029.49000	4.02949	4,195,360	13.26		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	11.95	Call		1,986.76000	1.98676	1,797,490	15.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		31.94000	0.03194	8,600	15.16	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		2,209.18000	2.20918	2,026,730	15.25	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		20.90000	0.02090	4,380	15.25	0.00	0	1,7
R209	On	03/08/2023	Bond Future	11.25	Call		63.17000	0.06317	10,150	13.92	0.00	0	7,0
R209	On	03/08/2023	Bond Future	11.25	Put		1,507.52000	1.50752	1,620,430	13.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,898.74000	1.89874	1,706,290	15.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		37.64000	0.03764	11,120	15.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,942.68000	1.94268	1,751,840	15.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		34.69000	0.03469	9,780	15.14	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,395.11000	1.39511	1,297,470	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		2,805.48000	2.80548	2,877,660	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,415.96000	1.41596	1,317,550	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		2,776.71000	2.77671	2,848,120	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,374.57000	1.37457	1,277,700	14.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		2,834.61000	2.83461	2,907,560	14.78	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,932.92000	3.93292	3,867,820	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		1,979.36000	1.97936	2,087,990	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,962.27000	3.96227	3,896,840	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		1,963.13000	1.96313	2,071,430	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,903.45000	3.90345	3,838,870	15.37	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		1,995.53000	1.99553	2,104,680	15.37	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,070.06000	2.07006	2,019,360	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,056.89000	5.05689	5,183,740	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,088.74000	2.08874	2,037,650	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,025.67000	5.02567	5,152,130	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,051.69000	2.05169	2,001,160	14.49	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,088.48000	5.08848	5,215,500	14.49	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		3,646.95000	3.64695	3,528,560	14.23	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,071.84000	4.07184	4,134,970	14.23	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		3,670.91000	3.67091	3,552,150	14.24	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,049.07000	4.04907	4,111,830	14.24	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		3,623.07000	3.62307	3,505,040	14.22	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,094.73000	4.09473	4,158,220	14.22	0.00	0	
Total R209 Option											0.00	0	19,21
Total For R209											4,067,544.10	62	56,97
R210	On	03/08/2023	Bond Future			225.11779	225.11779	225.32314	225.32314		0.00	0	3
R210	On	02/11/2023	Bond Future			226.94117	226.94117	227.15187	227.15187		0.00	0	;
R210	On	01/02/2024	Bond Future			232.10495	232.10495	232.32064	232.32064		0.00	0	3

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R210	On	02/05/2024			234.14655	234.14655	234.36693	234.36693				0.00	0	
R210	On	01/08/2024			239.56685	239.56685	239.79208	239.79208				0.00	0	
Total R210 Future												0.00	0	72
Total For R210												0.00	0	72
R213	On	03/08/2023			10.62971	84.50821	10.59053	84.68420		9.73		0.00	0	4,28
R213	On	02/11/2023			10.71081	82.80305	10.66973	82.98322		10.57	11,509,623.95		139	32,16
R213	On	01/02/2024			10.78930	84.66750	10.74622	84.85176		10.26		0.00	0	
R213	On	02/05/2024			10.86357	83.01680	10.81844	83.20510		10.09		0.00	0	
R213	On	01/08/2024			10.93362	84.92008	10.88626	85.11263		9.20		0.00	0	
Total R213 Future												11,509,623.95	139	36,44
R213	On	03/08/2023	11.61	Call			4,427.15000	4.42715	4,251,050	12.78		0.00	0	
R213	On	03/08/2023	11.61	Put			0.11000	0.00011	0,000	12.78		0.00	0	
R213	On	03/08/2023	11.62	Call			4,469.04000	4.46904	4,292,950	12.80		0.00	0	
R213	On	03/08/2023	11.62	Put			0.10000	0.00010	0,000	12.80		0.00	0	
R213	On	03/08/2023	11.63	Call			4,510.89000	4.51089	4,334,810	12.82		0.00	0	
R213	On	03/08/2023	11.63	Put			0.09000	0.00009	0,000	12.82		0.00	0	
R213	On	02/11/2023	11.12	Call			3,004.52000	3.00452	2,832,460	10.94		0.00	0	
R213	On	02/11/2023	11.12	Put			1,056.77000	1.05677	1,064,880	10.94		0.00	0	
R213	On	02/11/2023	12.70	Call			8,459.23000	8.45923	8,270,840	12.73		0.00	0	
R213	On	02/11/2023	12.70	Put			125.05000	0.12505	116,830	12.73		0.00	0	72
R213	On	02/11/2023	10.94	Call			2,496.14000	2.49614	2,333,280	10.75		0.00	0	72
R213	On	02/11/2023	10.94	Put			1,319.92000	1.31992	1,337,230	10.75		0.00	0	
R213	On	02/11/2023	11.11	Call			2,975.32000	2.97532	2,803,520	10.92		0.00	0	
R213	On	02/11/2023	11.11	Put			1,070.19000	1.07019	1,078,560	10.92		0.00	0	
R213	On	02/11/2023	11.13	Call			3,033.99000	3.03399	2,861,370	10.95		0.00	0	
R213	On	02/11/2023	11.13	Put			1,043.65000	1.04365	1,051,200	10.95		0.00	0	
R213	On	02/11/2023	11.44	Call			3,998.56000	3.99856	3,815,130	11.28		0.00	0	72
R213	On	02/11/2023	11.44	Put			702.11000	0.70211	698,850	11.28		0.00	0	
R213	On	01/02/2024	11.71	Put			1,096.92000	1.09692	1,149,690	11.19		0.00	0	
R213	On	01/02/2024	11.72	Call			5,128.29000	5.12829	4,996,420	11.20		0.00	0	
R213	On	01/02/2024	11.72	Put			1,087.66000	1.08766	1,140,050	11.20		0.00	0	
R213	On	01/02/2024	11.70	Call			5,066.65000	5.06665	4,935,540	11.18		0.00	0	
R213	On	01/02/2024	11.70	Put			1,106.45000	1.10645	1,159,600	11.18		0.00	0	
R213	On	01/02/2024	11.71	Call			5,097.35000	5.09735	4,965,860	11.19		0.00	0	
R213	On	02/05/2024	10.29	Call			1,885.55000	1.88555	1,799,430	9.77		0.00	0	
R213	On	02/05/2024	10.29	Put			4,131.20000	4.13120	4,233,380	9.77		0.00	0	
R213	On	02/05/2024	10.30	Call			1,902.33000	1.90233	1,816,300	9.77		0.00	0	
R213	On	02/05/2024	10.30	Put			4,104.77000	4.10477	4,207,040	9.77		0.00	0	
R213	On	02/05/2024	10.28	Call			1,868.86000	1.86886	1,782,380	9.76		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R213	On	02/05/2024	Bond Future	10.28	Put		4,157.74000	4.15774	4,259,560	9.76	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		3,220.00000	3.22000	3,247,480	9.10	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		3,134.83000	3.13483	2,969,360	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		3,201.07000	3.20107	3,228,150	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		3,156.74000	3.15674	2,990,870	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		3,182.24000	3.18224	3,208,920	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		3,112.99000	3.11299	2,947,920	9.10	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											11,509,623.95	139	38,64
R214	On	03/08/2023	Bond Future			11.93533	63.23888	11.90132	63.40771	15.77	35,666,728.32	564	14,05
R214	On	02/11/2023	Bond Future			12.02836	61.32162	11.99312	61.49445	17.11	0.00	0	13,14
R214	On	01/02/2024	Bond Future			12.12021	62.70239	12.08372	62.87915	16.44	0.00	0	
R214	On	02/05/2024	Bond Future			12.20781	60.81052	12.17010	60.99115	16.85	0.00	0	
R214	On	01/08/2024	Bond Future			12.29293	62.20452	12.25393	62.38925	15.42	0.00	0	
Total R214 Future											35,666,728.32	564	27,23
R214	On	03/08/2023	Bond Future	12.14	Call		1,297.24000	1.29724	1,063,710	16.05	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		127.76000	0.12776	63,060	16.05	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		1,337.19000	1.33719	1,105,780	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		119.48000	0.11948	56,900	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		1,377.53000	1.37753	1,148,310	16.08	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		111.66000	0.11166	51,270	16.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		983.47000	0.98347	942,450	16.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,642.36000	3.64236	3,774,170	16.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		950.63000	0.95063	910,690	16.16	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		3,714.76000	3.71476	3,847,650	16.16	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		966.96000	0.96696	926,530	16.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		3,678.44000	3.67844	3,810,840	16.18	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		2,761.48000	2.76148	2,895,130	16.69	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		3,108.66000	3.10866	3,065,210	16.70	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		2,740.06000	2.74006	2,873,370	16.70	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		3,055.34000	3.05534	3,012,740	16.67	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		2,783.05000	2.78305	2,917,210	16.67	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		3,081.95000	3.08195	3,038,840	16.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,972.72000	1.97272	1,929,840	15.97	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,485.53000	5.48553	5,623,280	15.97	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,989.19000	1.98919	1,947,950	15.98	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,449.62000	5.44962	5,589,010	15.98	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,956.13000	1.95613	1,912,020	15.97	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,521.38000	5.52138	5,657,900	15.97	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	01/08/2024	Bond Future	12.16	Put			4,118.63000	4.11863	4,153,560	15.32	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call			3,693.99000	3.69399	3,544,320	15.33	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put			4,094.56000	4.09456	4,129,620	15.33	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call			3,718.24000	3.71824	3,568,200	15.34	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put			4,070.87000	4.07087	4,105,560	15.34	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call			3,670.06000	3.67006	3,520,260	15.32	0.00	0	
Total R214 Option												0.00	0	
Total For R214												35,666,728.32	564	27,23
Total for Bond												1,532,960,452.78	39,402	1,869,14
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
Total For ES42												0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	
Total For I2025												0.00	0	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2029 Future												0.00	0	
Total For I2029												0.00	0	
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2031 Future												0.00	0	
Total For I2031												0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future												0.00	0	
Total For I2033												0.00	0	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			881.12700	881.12700	882.74600	882.74600				0.00	0	
GOVI On 02/11/2023 GOVI			900.43000	900.43000	902.09600	902.09600				0.00	0	83
GOVI On 01/02/2024 GOVI			920.70300	920.70300	922.40800	922.40800				0.00	0	
GOVI On 02/05/2024 GOVI			941.47600	941.47600	943.21600	943.21600				0.00	0	
GOVI On 01/08/2024 GOVI			963.07300	963.07300	964.85000	964.85000				0.00	0	
Total GOVI Future										0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			455,360.00000	45.53600	439,170,000			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			455,260.00000	45.52600	439,070,000			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			455,160.00000	45.51600	438,970,000			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			162,760.00000	16.27600	146,100,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			162,960.00000	16.29600	146,300,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			162,860.00000	16.28600	146,200,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			424,080.00000	42.40800	407,030,000			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			424,280.00000	42.42800	407,230,000			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			424,180.00000	42.41800	407,130,000			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			77,640.00000	7.76400	95,040,000			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			77,740.00000	7.77400	95,140,000			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			77,540.00000	7.75400	94,940,000			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			214,700.00000	21.47000	196,930,000			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			214,600.00000	21.46000	196,830,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/08/2024	GOVI	943.39	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			214,800.00000	21.48000	197,030,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	83
Total for GOVI												0.00	0	83
AL37	On	03/08/2023	Index Future			892.39400	892.39400	893.39700	893.39700			0.00	0	
AL37	On	02/11/2023	Index Future			911.94500	911.94500	912.98100	912.98100			0.00	0	
AL37	On	01/02/2024	Index Future			932.47700	932.47700	933.53800	933.53800			0.00	0	
AL37	On	02/05/2024	Index Future			953.51500	953.51500	954.59600	954.59600			0.00	0	
AL37	On	01/08/2024	Index Future			975.38900	975.38900	976.49100	976.49100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,024.59400	1,024.59400	1,026.67700	1,026.67700			0.00	0	
AL7T	On	02/11/2023	Index Future			1,047.04100	1,047.04100	1,049.18200	1,049.18200			0.00	0	
AL7T	On	01/02/2024	Index Future			1,070.61400	1,070.61400	1,072.80600	1,072.80600			0.00	0	
AL7T	On	02/05/2024	Index Future			1,094.76900	1,094.76900	1,097.00600	1,097.00600			0.00	0	
AL7T	On	01/08/2024	Index Future			1,119.88300	1,119.88300	1,122.16700	1,122.16700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			893.92600	893.92600	895.56300	895.56300			0.00	0	
ALBI	On	02/11/2023	Index Future			913.51100	913.51100	915.19400	915.19400			0.00	0	10
ALBI	On	01/02/2024	Index Future			934.07800	934.07800	935.80100	935.80100			0.00	0	
ALBI	On	02/05/2024	Index Future			955.15200	955.15200	956.91000	956.91000			0.00	0	
ALBI	On	01/08/2024	Index Future			977.06300	977.06300	978.85900	978.85900			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	03/08/2023	Index Future			328.31500	328.31500	327.89600	327.89600			0.00	0	10
IGOV	On	02/11/2023	Index Future			335.59000	335.59000	335.16500	335.16500			0.00	0	5
IGOV	On	01/02/2024	Index Future			343.22500	343.22500	342.79100	342.79100			0.00	0	
IGOV	On	02/05/2024	Index Future			351.04700	351.04700	350.60200	350.60200			0.00	0	
IGOV	On	01/08/2024	Index Future			359.17600	359.17600	358.71900	358.71900			0.00	0	
Total IGOV Future												0.00	0	65
Total For IGOV												0.00	0	65
Total for Index												0.00	0	75
JIBAR F	On	16/08/2023	Jibar Future			8.44000	91.56000	8.43500	91.56500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.44500	91.55500	8.44000	91.56000			0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			8.48500	91.51500	8.48000	91.52000			0.00	0	
JIBAR F	On	15/11/2023	Jibar Future			8.49500	91.50500	8.49000	91.51000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 20/12/2023		Jibar Future	8.49500	91.50500	8.48000	91.52000				0.00	0	
JIBAR f On 17/01/2024		Jibar Future	8.47000	91.53000	8.44500	91.55500				0.00	0	
JIBAR f On 20/03/2024		Jibar Future	8.41500	91.58500	8.40000	91.60000				0.00	0	
JIBAR f On 19/06/2024		Jibar Future	8.25500	91.74500	8.19500	91.80500				0.00	0	
JIBAR f On 18/09/2024		Jibar Future	8.15000	91.85000	8.10500	91.89500				0.00	0	
JIBAR f On 18/12/2024		Jibar Future	7.97500	92.02500	7.89000	92.11000				0.00	0	
JIBAR f On 19/03/2025		Jibar Future	7.89000	92.11000	7.80500	92.19500				0.00	0	
JIBAR f On 18/06/2025		Jibar Future	7.87000	92.13000	7.79500	92.20500				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 :										1,532,960,452.78	39,402	1,870,77
ABCPI3 On 07/12/2023		Spot Bond	5.55200	332.75161	5.55200	332.68239				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.37429				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.71313				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.93500	100.17421	9.93500	100.14768				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.91000	87.91345	11.91000	87.88567				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026		Spot Bond			0.00000	100.95919				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.82297				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	103.29327				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.17726				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.49005				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.12524				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.19095				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.75883				0.00	0	290,000,00
Total ABFN26 SPOT										0.00	0	290,000,00
Total For ABFN26										0.00	0	290,000,00
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.82298				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.47738				0.00	5,460,000,000	5,460,000,00
Total ABFN29 SPOT										0.00	5,460,000,000	5,460,000,00
Total For ABFN29										0.00	5,460,000,000	5,460,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.60600				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	102.24449				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.52505				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.19622				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.40298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.26690				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.56339				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.25221				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.48737				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.51771				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.52279				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.01651				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.69550				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.73828				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.06877				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.75218				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.58520				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.76215				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	102.20820				0.00	0	50,000,00
Total ABFN53 SPOT										0.00	0	50,000,00
Total For ABFN53										0.00	0	50,000,00
ABFN5: On 14/02/2027 Spot Bond					0.00000	102.63143				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	102.06657				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.14517				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	102.00202				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	102.05584				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.73374				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.74790				0.00	0	130,000,00
Total ABFN60 SPOT										0.00	0	130,000,00
Total For ABFN60										0.00	0	130,000,00
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.94607				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	102.20347				0.00	0	
Total ABFN62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN62										0.00	0	
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.92663				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6: On 28/06/2028 Spot Bond					0.00000	100.95021				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6: On 28/06/2030 Spot Bond					0.00000	100.95776				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.13985				0.00	0	90,000,00
Total ABGN01 SPOT										0.00	0	90,000,00
Total For ABGN01										0.00	0	90,000,00
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.40983				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.84881				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.47244				0.00	0	200,000,00
Total ABJ01 SPOT										0.00	0	200,000,00
Total For ABJ01										0.00	0	200,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.07658				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.87255				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.01158				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.04808				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.82000	7.82000	7.82000	166.57369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	94.64428	100.00000	94.43039				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.62000	4.62000	4.62000	168.51203				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	217.73998				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.22000	5.22000	5.22000	241.76060				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.85000	8.85000	8.85000	105.92224				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.25500	104.63205	9.25500	104.60633				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.26000	107.15960	9.26000	107.13324				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.48500	103.61925	8.48500	103.59547				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.81500	9.81500	9.81500	103.71186				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.25500	102.24633	9.25500	102.22120				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	19.46019	100.00000	19.41735				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS12 On 07/12/2023 Spot Bond			5.20200	333.14656	5.20200	333.08031				282,988,800,000.00	54,400,000	13,600,00
Total ABS12 SPOT										282,988,800,000.00	54,400,000	13,600,00
Total For ABS12										282,988,800,000.00	54,400,000	13,600,00
ABX01 On 10/07/2024 Spot Bond			11.72500	11.72500	11.72500	99.97928				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.31668				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.29350				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.25441				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.50357				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.95715				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.28837				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.32443				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.18648				0.00	40,000,000	20,000,00
Total AGL03 SPOT										0.00	40,000,000	20,000,00
Total For AGL03										0.00	40,000,000	20,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.95485				0.00	0	500,000,00
Total AGLG01 SPOT										0.00	0	500,000,00
Total For AGLG01										0.00	0	500,000,00
AGRIA1 On 28/10/2025 Spot Bond					0.00000	109.16290				0.00	4,003,781,400	4,003,781,40
Total AGRIA1 SPOT										0.00	4,003,781,400	4,003,781,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For AGRIA1										0.00	4,003,781,400	4,003,781,400
AGT01 On 10/10/2023 Spot Bond					0.00000	101.37767				0.00	180,000,000	90,000,000
Total AGT01 SPOT										0.00	180,000,000	90,000,000
Total For AGT01										0.00	180,000,000	90,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.14050				0.00	500,000,000	1,500,000,000
Total AGT02 SPOT										0.00	500,000,000	1,500,000,000
Total For AGT02										0.00	500,000,000	1,500,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.78488				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	104.35157				0.00	0	1,100,000,000
Total AGT04 SPOT										0.00	0	1,100,000,000
Total For AGT04										0.00	0	1,100,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	103.08298				0.00	0	0
Total AGT05 SPOT										0.00	0	0
Total For AGT05										0.00	0	0
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.42127				0.00	0	0
Total AH2A11 SPOT										0.00	0	0
Total For AH2A11										0.00	0	0
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.42909				0.00	0	0
Total AH2A21 SPOT										0.00	0	0
Total For AH2A21										0.00	0	0
AH2A3 On 18/07/2026 Spot Bond			9.15000	96.72227	9.15000	96.69876				0.00	0	0
Total AH2A31 SPOT										0.00	0	0
Total For AH2A31										0.00	0	0
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.44109				0.00	0	0
Total AH2B11 SPOT										0.00	0	0
Total For AH2B11										0.00	0	0
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.48102				0.00	0	0
Total AH2C11 SPOT										0.00	0	0
Total For AH2C11										0.00	0	0
AHF2D On 18/07/2026 Spot Bond					0.00000	100.53081				0.00	0	0
Total AHF2D1 SPOT										0.00	0	0
Total For AHF2D1										0.00	0	0
AHF2O On 18/04/2024 Spot Bond					0.00000	100.40016				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 AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.92242				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			10.04000	104.41403	10.04000	104.38545				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.86666				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.98130				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	102.05979				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.62946				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.21952				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.85363				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.98117				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	102.05963				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.60840				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A On 21/08/2025 Spot Bond					0.00000	101.99467				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.04991				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.02039				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.99096				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.09884				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	102.06158				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.08126				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.66710				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.75500	100.47842	10.75500	100.44982				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.08500	92.25665	12.08500	92.22723				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	102.26211				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	102.50918				0.00	0	
Total AIRF03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.87922				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.20000	197.65742	7.20000	197.60756				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.35431				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.84579				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	102.17606				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.88527				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.98446				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.07775				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.38066				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.98955				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.91919				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.87862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC013 On 06/04/2028 Spot Bond					0.00000	100.87862				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC014 On 06/04/2028 Spot Bond					0.00000	100.87862				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC015 On 17/10/2023 Spot Bond					0.00000	100.42498				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC016 On 17/08/2023 Spot Bond					0.00000	102.57100				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC017 On 18/08/2023 Spot Bond					0.00000	102.53985				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC018 On 21/08/2023 Spot Bond					0.00000	102.60711				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC019 On 28/04/2028 Spot Bond					0.00000	100.02705				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC020 On 20/06/2028 Spot Bond					0.00000	101.29946				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC021 On 20/06/2030 Spot Bond			12.53000	12.53000	12.53000	101.20618				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC022 On 20/06/2027 Spot Bond					0.00000	101.24957				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC023 On 17/05/2028 Spot Bond					0.00000	102.11663				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC02: On 22/08/2023 Spot Bond					0.00000	101.79378				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.76234				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.69367				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	101.94249				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC02: On 26/05/2026 Spot Bond					0.00000	101.88711				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	101.32027				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	101.29410				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	101.25498				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	101.21666				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	100.96971				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	100.98488				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.73899				0.00	0	
Total ASC036 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASC036										0.00	0	
ASC03: On 20/06/2028 Spot Bond					0.00000	100.45288				0.00	0	
Total ASC037 SPOT										0.00	0	
Total For ASC037										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.34443				0.00	0	
Total ASC038 SPOT										0.00	0	
Total For ASC038										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.33323				0.00	0	
Total ASC039 SPOT										0.00	0	
Total For ASC039										0.00	0	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.34971				0.00	0	
Total ASC040 SPOT										0.00	0	
Total For ASC040										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.25217				0.00	0	
Total ASC041 SPOT										0.00	0	
Total For ASC041										0.00	0	
ASC04: On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000,00
Total ASC042 SPOT										0.00	0	9,000,000,00
Total For ASC042										0.00	0	9,000,000,00
ASN02: On 07/12/2033 Spot Bond			5.57000	256.14542	5.57000	256.09189				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.67000	232.90577	5.67000	232.85649				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.99000	209.90109	5.99000	209.85488				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.63000	116.99536	5.63000	116.97081				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.74876				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	102.09198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	102.00484				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	101.97737				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.46297				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	101.00328				0.00	95,600,000	23,900,000
Total ASN291 SPOT										0.00	95,600,000	23,900,000
Total For ASN291										0.00	95,600,000	23,900,000
ASN300 On 20/12/2023 Spot Bond					0.00000	101.24744				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.62059				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			5.36500	5.36500	5.36500	117.29445				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.72500	5.72500	5.72500	108.48775				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	101.28482				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.38647				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	99.77788				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 20/06/2024 Spot Bond					0.00000	100.96546				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.84000	114.20180	5.84000	114.17721				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.25899				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.81921				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.32260				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.22996				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.22996				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.84662				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.45487				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.31946				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.62526				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.27137				0.00	0	
Total ASN381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.37194				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.37194				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.44044				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.24803				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.21830				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.33434				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.63596				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.34140				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.14630				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.25359				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.50000	10.50000	10.50000	99.48866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.19000	11.19000	11.19000	104.29105				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.68790				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.45299				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	139.35366				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.97500	10.97500	10.97500	103.97039				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.65153				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.30723				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.30723				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	101.19117				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN50 On 21/12/2026 Spot Bond			10.54500	96.73473	10.54500	96.70758			1,134,642,000,000.00	107,600,000	26,900,000
Total ASN508 SPOT									1,134,642,000,000.00	107,600,000	26,900,000
Total For ASN508									1,134,642,000,000.00	107,600,000	26,900,000
ASN50 On 21/12/2026 Spot Bond			9.72500	96.57916	9.72500	96.55410			0.00	0	
Total ASN509 SPOT									0.00	0	
Total For ASN509									0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.27500	95.60591	10.27500	95.57974			0.00	0	
Total ASN510 SPOT									0.00	0	
Total For ASN510									0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.27500	95.60591	10.27500	95.57974			0.00	0	
Total ASN511 SPOT									0.00	0	
Total For ASN511									0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.85000	100.30512	8.85000	100.28152			0.00	0	
Total ASN522 SPOT									0.00	0	
Total For ASN522									0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.80000	100.31710	10.80000	100.28843			0.00	0	
Total ASN525 SPOT									0.00	0	
Total For ASN525									0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.75000	100.31679	10.75000	100.28825			0.00	0	
Total ASN530 SPOT									0.00	0	
Total For ASN530									0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.25000	100.15904	10.25000	100.13228			0.00	0	
Total ASN532 SPOT									0.00	0	
Total For ASN532									0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.25000	100.15904	10.25000	100.13228			0.00	0	
Total ASN538 SPOT									0.00	0	
Total For ASN538									0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.91916			0.00	0	
Total ASN540 SPOT									0.00	0	
Total For ASN540									0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.05383			0.00	0	
Total ASN541 SPOT									0.00	0	
Total For ASN541									0.00	0	
ASN54 On 31/01/2026 Spot Bond			10.88500	99.47644	10.88500	99.44779			0.00	0	
Total ASN545 SPOT									0.00	0	

Contract 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 ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.97500	99.80330	10.97500	99.77486				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.83500	99.90702	10.83500	99.87889				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.51411				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.26727				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.68785				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	96.51217				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.32500	99.51477	10.32500	99.48800				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.26821				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	102.11141				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.50461				0.00	0	300,000,00
Total ASN607 SPOT										0.00	0	300,000,00
Total For ASN607										0.00	0	300,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	100.06024				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.92755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.11922				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.24113				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.03562				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.20374				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.01472				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.88931				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.32282				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.39898				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.93715				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.73542				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.65984				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65: On 31/03/2032 Spot Bond					0.00000	101.06259				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	102.16828				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.90222				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.01503				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.89134				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.39782				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.11206				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.38009				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.78058				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.59992				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.05867				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.59992				0.00	0	
Total ASN694 SPOT										0.00	0	

Contract 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 ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.64854				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.28195				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.28775				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.45823				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.85462				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	102.27030				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.07145				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.66943				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.89517				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.51414				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.05747				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.98895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.06904				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.25296				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.26456				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.17228				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.05534				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.89730				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.84610				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.97884	9.97884	9.97884	102.64907				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.66964				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.63000	10.63000	10.63000	99.80965				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.05977				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	

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 31/01/2027 Spot Bond					0.00000	100.05511				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.05517				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	101.15045				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	100.85729				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.87802				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.63508				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.98253				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	93.41472				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.65735				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.24536				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.22946				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.61279				0.00	0	
Total ASN831 SPOT										0.00	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 ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.55946				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.55946				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.05989				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.29896				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.34919				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.34759				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.34759				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.27411				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.46346				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.05968				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.05941				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.25305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.27640				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.98902				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.43734				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.05532				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	103.30718				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.15270				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.55838				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.55838				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.40942				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.40942				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 30/09/2027 Spot Bond					0.00000	101.04883				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.19017				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.40376				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.39218				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.61320				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.45216				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.05378				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.45788				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.42500	100.13197	11.42500	100.10233				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	96.51346				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.05258				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.24136				0.00	0	
Total ASN904 SPOT										0.00	0	

Contract 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 ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.97025				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.02192				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.98774				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.95355				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.92068				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.94633				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.92068				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.94633				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	98.87539				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	91.34302				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.34565				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	108.77993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.43279				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.05701				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.35748				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.31458				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.27611				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.49068				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.24435				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.25305				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.98902				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.06003				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.41542				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2025 Spot Bond					0.00000	101.28539				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.21830				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.00249				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	117.68446				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.47331				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.24149				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	88.47612				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.06189				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.31111				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.75413				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	81.48097				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	102.25969				0.00	0	
Total ASN982 SPOT										0.00	0	

Contract 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 ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.86679				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	102.07454				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.23437				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.36907				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.54753				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.52665				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.98922				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.43500	101.60552	7.43500	101.58512				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.92331				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.40083				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.64439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.08115				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	101.87838				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.66000	101.33813	9.66000	101.31200				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	102.03246				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.33375				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.17500	12.17500	12.17500	104.09820				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.68289				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.23577				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.22317				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.28833				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.40564				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8 On 30/06/2024 Spot Bond					0.00000	100.03921				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	101.27811				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.17957				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.15747				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.80258				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.15079				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	100.49777				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	99.57397				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9 On 30/09/2023 Spot Bond					0.00000	101.22545				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9 On 30/09/2027 Spot Bond					0.00000	101.19282				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.33361				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.37284				0.00	0	
Total BAYB15 SPOT										0.00	0	

Contract 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 BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.35804				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.33601				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.32745				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	101.33562				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	101.33402				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	101.37806				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.28000	9.28000	9.28000	97.98270				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.85189				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.41065				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.28704				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.00493				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.33625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.97502				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.24057				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.59197				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.83961				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BDX49 On 30/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	182,500,000.00
Total BDX49 SPOT										0.00	0	182,500,000.00
Total For BDX49										0.00	0	182,500,000.00
BGL17 On 14/08/2024 Spot Bond					0.00000	104.74142				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.31793				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	102.28907				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.94500	102.19534	8.94500	102.17092				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.68225				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.31888				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.99402				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.01300				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.05849				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.65312				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.12800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	81.32700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	62.50600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	55.74200				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.72216				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.73900				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.35848				0.00	0	
Total BNPS03 SPOT										0.00	0	

Contract 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 BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.99856				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	102.05980				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.56396				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BNPS0 On 01/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BNPS07 SPOT										0.00	0	
Total For BNPS07										0.00	0	
BNPS0 On 01/08/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BNPS08 SPOT										0.00	0	
Total For BNPS08										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.68587				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	102.21554				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.61735				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.97358				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.95672				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	100.58489				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.87815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF37 On 10/05/2024 Spot Bond					0.00000	99.79953				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF38 On 03/07/2024 Spot Bond					0.00000	100.80045				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF39 On 14/07/2026 Spot Bond					0.00000	100.52028				0.00	0	
Total BPPF40 SPOT										0.00	0	
Total For BPPF40										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.98771				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	100.03216				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	101.17072				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.14862				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	101.17289				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	101.15062				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	101.12846				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	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
CBL29 On 30/04/2024 Spot Bond					0.00000	100.33649				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	99.99975				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	102.15153				0.00	40,000,000	120,000,00
Total CBL31 SPOT										0.00	40,000,000	120,000,00
Total For CBL31										0.00	40,000,000	120,000,00
CCT02 On 12/06/2024 Spot Bond			8.97500	103.75856	8.97500	103.73368				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.62500	106.50116	9.62500	106.47396				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.66500	10.66500	10.66500	99.45063				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.96593				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.31615				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.32329				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.33496				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.15765				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.21877				0.00	0	
Total CGR53 SPOT										0.00	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 CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.31605				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.31085				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			9.96000	104.22620	9.96000	104.19867				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.83604				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.71306				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.26500	103.44721	11.26500	103.41640				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.15370				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.32000	162.14289	7.32000	162.10164				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.45000	157.32259	9.45000	157.27384				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.60500	104.61163	9.60500	104.58497				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.58283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.68394				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.15530				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.41708				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	101.23353				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.36323				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	101.47530				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.45722				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.50500	100.17172	10.50500	100.14385				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.22433				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.52117				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	163.35200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	100.95712				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.97500	104.61665	9.97500	104.58853				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.02500	103.51593	10.02500	103.48841				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.11500	102.34996	10.11500	102.32251				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	100.40200				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	102.25136				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.67085				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.95730				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.55117				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	132.18800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.74714				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.47500	101.58908	10.47500	101.60808				0.00	0	
Total CLN562 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.97500	102.62928	9.97500	102.60213				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	99.93336				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	101.94100				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56: On 17/01/2024 Spot Bond					0.00000	101.07109				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	99.75559				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			10.20500	101.77354	10.20500	101.74602				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	99.66128				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	99.75486				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.39142				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.37501				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.44307				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.90143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	99.77985				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.40926				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.45026				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.95156				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.10202				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	101.90665				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	101.27057				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	102.80176				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.04204				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.74000	157.31643	5.74000	132.79517				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	102.15021				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 27/06/2024 Spot Bond					0.00000	101.09403				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.93825				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.44500	9.44500	9.44500	101.37397				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.87317				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.41774				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.27057				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.27057				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 05/08/2024 Spot Bond			9.03000	9.03000	9.03000	99.66023				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	99.86942				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	101.68277				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.71293				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.48076				0.00	0	
Total CLN607 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.97027				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.25580				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.01014				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.61583				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.87366				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.53190				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.32287				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.79658				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.02197				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.31107				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	102.23573				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.64569				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.17500	59.71806	13.17500	77.58318				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	102.10489				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.67500	102.21207	10.67500	102.18271				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	102.22960				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	102.08556				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.77311				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	102.31760				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.12776				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.92224				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	102.22346				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	103.34481				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	102.34606				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.45200				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.92813				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.26162				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.12441				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.26281				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	102.31404				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.80082				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	102.22346				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	102.22346				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	101.80490				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.39240				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.99001				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.60347				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	132.50600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	156.15300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	103.85686				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	102.49313				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.13076				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	102.36649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			6.30497	164.50991	6.30497	133.66238				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.30497	164.50991	6.30497	133.66325				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	102.39713				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.47883				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.21847				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.83291				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.54751				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/12/2026 Spot Bond					0.00000	101.19323				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	101.21137				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	102.40154				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.33171				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	101.33149				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	104.99043				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.03853				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	101.23969				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.53619				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.86930				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	87.40008				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.40200				0.00	0	300,000,00
Total CLN699 SPOT										0.00	0	300,000,00
Total For CLN699										0.00	0	300,000,00
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.35450				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.49906				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	89.41519				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.51967				0.00	0	
Total CLN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.97615				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.21946				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.50705				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.74476				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.34510				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	102.07619				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.22822				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.22822				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.22822				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	80.56621				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.36927				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	79.58383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.89974				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.65986				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	80.59537				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.17271				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.17271				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.17271				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.18404				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.18404				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.18404				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.03989				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.05411				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.67752				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.23966				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.38309				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.04040				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.54351				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	122.60700				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	92.84895				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	102.20303				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.09711				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.79305				0.00	0	200,000,00
Total CLN743 SPOT										0.00	0	200,000,00
Total For CLN743										0.00	0	200,000,00
CLN744 On 31/01/2030 Spot Bond					0.00000	99.10810				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.28772				0.00	0	
Total CLN745 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.80153				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.23565				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.05921				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.98957				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.57087				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.83688				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	101.66258				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.03950				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.44831				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 22/04/2026 Spot Bond					0.00000	100.20525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.44687				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	102.22369				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.30669				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.57669				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.03950				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.22573				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	108.05325				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	85.45128				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	90.69836				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77: On 28/08/2028 Spot Bond					0.00000	103.27816				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.06075				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			5.44000	5.44000	5.44000	111.20421				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.90351				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	102.14280				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.05434				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.05460				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	104.81303				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.05588				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.05644				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.04681				0.00	0	
Total CLN785 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.04681				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.24685				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.07952				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.05964				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.84480				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.05964				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.74350				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.05964				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.04689				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.05964				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.05979				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.05960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.05960				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.99750				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.75274				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	107.02119				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.05475				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.05997				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	102.00618				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.05639				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.28000	98.00698	9.28000	97.98270				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.17868				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.80600				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN815 On 31/01/2025 Spot Bond					0.00000	100.05964				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.05987				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.05997				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.05435				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.05964				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.05987				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.04689				0.00	0	3,000,000.00
Total CLN821 SPOT										0.00	0	3,000,000.00
Total For CLN821										0.00	0	3,000,000.00
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.05987				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.05987				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.05951				0.00	0	
Total CLN826 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.05987				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	91.02335				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.05964				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.96806				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.69302				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.05951				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.38500	9.38500	9.38500	101.32968				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.98888				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.98902				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.98902				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.98891				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.04889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.24493				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	103.12390				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	104.01780				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	102.46140				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.59291				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	101.04689				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.04688				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.04649				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.06328				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.26248				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.25305				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85: On 20/06/2027 Spot Bond					0.00000	101.30177				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.37480				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.39797				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85: On 23/09/2026 Spot Bond					0.00000	101.28496				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85: On 06/08/2023 Spot Bond					0.00000	99.75962				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85: On 28/02/2024 Spot Bond				100.00000	0.00000	86.92751				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	100.05987				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	101.31105				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	101.24145				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	101.56274				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86: On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.24960				0.00	0	
Total CLN865 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	102.78610				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.06505				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.16740				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.05348				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.05386				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.05360				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.43776		10,996,012,125,000.00			977,423,300	977,423,300
Total CLN872 SPOT								10,996,012,125,000.00			977,423,300	977,423,300
Total For CLN872								10,996,012,125,000.00			977,423,300	977,423,300
CLN872 On 31/08/2025 Spot Bond					0.00000	101.98888				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.27045				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.07270				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.07270				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.38720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.87317				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.86914				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.52941				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.05306				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.31338				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.12291				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.12291				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	80.94651				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.09347				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.77000	5.77000	5.77000	129.54116				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	109.75035				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN89(On 20/12/2027 Spot Bond					0.00000	101.36907				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	101.30879				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89(On 31/07/2025 Spot Bond					0.00000	100.05987				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89(On 20/12/2025 Spot Bond					0.00000	101.27843				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89(On 31/08/2025 Spot Bond					0.00000	101.98888				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89(On 30/09/2027 Spot Bond					0.00000	101.04681				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89(On 02/04/2026 Spot Bond					0.00000	100.83683				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89(On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN89(On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.45477				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90(On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.96737				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.42000	11.42000	11.42000	103.68614				0.00	0	
Total CLN901 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.71750				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.06000	11.06000	11.06000	101.78033				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.56579				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.44423				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.36096				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.66755				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.51660				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.01890				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.36921				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	99.79967				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.05934				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.36171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	101.69540				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	101.55979				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	103.03210				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.92219				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.24846				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.98909				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.98909				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.98895				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	101.98895				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	101.51259				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.43040				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN925 On 20/06/2028 Spot Bond					0.00000	101.43851				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.45008				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	101.44430				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.05934				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN930 On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	100.92660				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	101.45587				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			12.41500	12.41500	12.41500	100.63052				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN935 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN936 On 20/03/2026 Spot Bond					0.00000	101.70495				0.00	0	
Total CLN936 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
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	101.20779				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94: On 20/03/2026 Spot Bond					0.00000	101.58935				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94: On 20/06/2030 Spot Bond					0.00000	101.53688				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN94: On 31/03/2031 Spot Bond					0.00000	101.04674				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN94: On 31/03/2031 Spot Bond					0.00000	101.04674				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN94: On 31/03/2028 Spot Bond					0.00000	101.04876				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.36322				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.20082				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.38060				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN94: On 20/06/2030 Spot Bond					0.00000	101.51375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	101.41535				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.58311				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	101.04689				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	101.24512				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	101.43851				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.25728				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.38060				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	101.84382				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	101.76091				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN96(On 30/09/2026 Spot Bond					0.00000	101.17041				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN961 On 20/06/2026 Spot Bond					0.00000	100.90649				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.26500	101.74412	11.26500	101.71366				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.39500	100.54199	11.39500	100.51155				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.03500	93.67957	13.03500	93.64725				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.62500	93.65191	11.62500	93.62300				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.87470				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.37500	10.37500	10.37500	102.14442				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.67413				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	102.04554				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.65239				0.00	0	300,000,00
Total DSY06 SPOT										0.00	0	300,000,00
Total For DSY06										0.00	0	300,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	102.29079				0.00	0	
Total DSY07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.26004				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.27155				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.50249				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	101.22880				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	101.25881				0.00	3,460,000,000	1,730,000,000
Total DTF006 SPOT										0.00	3,460,000,000	1,730,000,000
Total For DTF006										0.00	3,460,000,000	1,730,000,000
DV24 On 18/02/2024 Spot Bond			9.37500	104.59760	9.37500	104.57113				0.00	0	40,000,000
Total DV24 SPOT										0.00	0	40,000,000
Total For DV24										0.00	0	40,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.57500	96.70566	10.57500	96.67859				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.68500	102.22163	10.68500	102.19224				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	104.62197	10.10000	104.59350				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62197	10.10000	104.59350				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	100.72118				0.00	0	
Total DVF24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.95446				0.00	300,000,000	150,000,000
Total DVF25 SPOT										0.00	300,000,000	150,000,000
Total For DVF25										0.00	300,000,000	150,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	100.82090				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.92407				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.17886				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.55818				0.00	0	4,130,000,000
Total DVFB24 SPOT										0.00	0	4,130,000,000
Total For DVFB24										0.00	0	4,130,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.80286				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.00130				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.00304				0.00	0	90,000,000
Total DVFB28 SPOT										0.00	0	90,000,000
Total For DVFB28										0.00	0	90,000,000
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.32059				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.16299				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.39192				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.99229				0.00	0	30,000,000

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 DVFC26 SPOT										0.00	0	30,000,00
Total For DVFC26										0.00	0	30,000,00
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.05923				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.83000	121.00701	5.83000	120.98099				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.83000	102.12004	5.83000	102.09808				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	152.69078	2.25000	152.67250				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.30500	158.79021	5.30500	158.75824				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.20000	143.39116	5.20000	143.36268				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.20000	137.10338	5.20000	137.07617				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.65000	123.34563	5.65000	123.31959				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.70000	106.07917	5.70000	106.05672				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	152.69078	2.25000	152.67250				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	203.20250				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	199.90664				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	187.27402				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	155.93719				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	154.89273				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	150.74315				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	140.16831				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	134.93321				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	137.06669				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	113.64522				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	110.79078				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	123.38458				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.68500	102.00464	10.68500	101.97579				0.00	0	
Total EMM03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.03500	13.03500	13.03500	94.04565				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.08500	13.08500	13.08500	97.56916				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			10.77500	10.77500	10.77500	100.48927				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.77500	10.77500	10.77500	100.11504				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.57000	12.57000	12.57000	96.34796				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.66500	11.66500	11.66500	98.54822				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.07000	15.07000	15.07000	91.52886				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.55508				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.66771				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.77737				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.68216				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.60809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.78584				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.43815				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	99.78610				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	99.79480				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC5 On 14/03/2024 Spot Bond					0.00000	101.30079				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	102.05056				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.09418				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.60500				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.05397				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.14953				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.65051				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01(On 12/11/2024 Spot Bond					0.00000	99.99681				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01(On 11/11/2023 Spot Bond					0.00000	99.77420				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01(On 11/11/2025 Spot Bond					0.00000	99.76507				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01(On 11/11/2027 Spot Bond					0.00000	100.24783				0.00	0	100,000,00
Total EQT013 SPOT										0.00	0	100,000,00
Total For EQT013										0.00	0	100,000,00
ERS3B(On 17/05/2025 Spot Bond					0.00000	102.09556				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	102.15872				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	102.12704				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	102.19022				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	102.12737				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	102.08609				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3(On 17/05/2027 Spot Bond					0.00000	102.11672				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ERSA3(On 17/02/2028 Spot Bond					0.00000	102.15851				0.00	0	
Total ERS31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	102.20048				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	102.23196				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.57500	98.64466	9.57500	98.61946				0.00	0	2,836,293,60
Total ES26 SPOT										0.00	0	2,836,293,60
Total For ES26										0.00	0	2,836,293,60
ES26/R On 02/04/2026 Spot Bond			7.85000	102.62143	7.85000	102.59985				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.32000	75.40225	12.28500	75.53834				0.00	0	2,513,774,00
Total ES33 SPOT										0.00	0	2,513,774,00
Total For ES33										0.00	0	2,513,774,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.86124	7.50000	102.84066				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.78000	72.09134	12.74500	72.25196			43,273,591,200,000.00		3,386,040,000	3,604,269,70
Total ES42 SPOT									13,273,591,200,000.00		3,386,040,000	3,604,269,70
Total For ES42									13,273,591,200,000.00		3,386,040,000	3,604,269,70
ES42/R On 25/04/2042 Spot Bond			8.50000	102.30047	8.50000	102.27721				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.56000	11.56000	11.56000	99.58570				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.57000	14.57000	14.57000	92.72337				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.04578				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	102.15215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.05398				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.76451				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.94173				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.50717				0.00	0	
Total FIFB21 SPOT										0.00	0	
Total For FIFB21										0.00	0	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIFB22 SPOT										0.00	0	
Total For FIFB22										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.95895				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.60400				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.76886				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	102.01905				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	102.03870				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	100.46196				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.31251				0.00	11,462,000,000	5,365,000,00
Total FRB25 SPOT										0.00	11,462,000,000	5,365,000,00
Total For FRB25										0.00	11,462,000,000	5,365,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.38984				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.35500	103.70948	9.35500	103.68358				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.58001				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.22082				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.27500	99.70841	9.27500	99.68371			1,291,080,000,000.00		139,200,000	34,800,00
Total FRB30 SPOT									1,291,080,000,000.00		139,200,000	34,800,00
Total For FRB30									1,291,080,000,000.00		139,200,000	34,800,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.63763				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.96469				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.21133				0.00	40,000,000	20,000,00
Total FRB33 SPOT										0.00	40,000,000	20,000,00
Total For FRB33										0.00	40,000,000	20,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	103.24689				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.25975				0.00	0	
Total FRB35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB35										0.00	0	
FRB36 On 14/09/2028 Spot Bond					0.00000	101.51821				0.00	0	
Total FRB36 SPOT										0.00	0	
Total For FRB36										0.00	0	
FRB37 On 26/02/2029 Spot Bond					0.00000	100.20217				0.00	0	
Total FRB37 SPOT										0.00	0	
Total For FRB37										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.01200	333.36135	5.01200	333.29675				0.00	0	400,000,00
Total FRBI23 SPOT										0.00	0	400,000,00
Total For FRBI23										0.00	0	400,000,00
FRBI25 On 31/01/2025 Spot Bond			4.87000	4.87000	4.87000	167.90431				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.05000	218.43188	5.05000	218.38923				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.31000	5.31000	5.31000	117.62956				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.67000	5.67000	5.67000	232.85649				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.73000	99.24461	5.73000	99.22346				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.83000	96.07496	5.83000	96.05429				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.39000	9.39000	9.39000	89.35242				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.37000	9.37000	9.37000	88.43051				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.92000	5.92000	5.92000	165.38383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	102.41479				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC251 On 17/07/2027 Spot Bond					0.00000	101.61131				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 06/08/2023 Spot Bond					0.00000	99.85399				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC281 On 20/12/2023 Spot Bond					0.00000	101.75701				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC281 On 11/11/2024 Spot Bond					0.00000	102.68992				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC291 On 14/05/2024 Spot Bond					0.00000	102.17471				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC291 On 14/05/2024 Spot Bond					0.00000	102.19628				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC291 On 20/06/2024 Spot Bond					0.00000	101.58795				0.00	0	200,000,00
Total FRC299 SPOT										0.00	0	200,000,00
Total For FRC299										0.00	0	200,000,00
FRC301 On 11/11/2024 Spot Bond					0.00000	103.42559				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC301 On 31/05/2024 Spot Bond					0.00000	102.02342				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 06/11/2023 Spot Bond					0.00000	99.97351				0.00	200,000,000	100,000,000
Total FRC305 SPOT										0.00	200,000,000	100,000,000
Total For FRC305										0.00	200,000,000	100,000,000
FRC30: On 31/05/2024 Spot Bond					0.00000	102.47898				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.21254				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.30882				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.38081				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.59437				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.44029				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.05540				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.29954				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.29851				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.46242				0.00	0	200,000,000
Total FRC323 SPOT										0.00	0	200,000,000
Total For FRC323										0.00	0	200,000,000
FRC32: On 20/06/2026 Spot Bond					0.00000	101.31673				0.00	0	
Total FRC324 SPOT										0.00	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 FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.84088				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	99.86842				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	102.07769				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.62464				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	102.01084				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.66454				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.13357				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.53725				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/01/2026 Spot Bond					0.00000	100.77517				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/01/2026 Spot Bond					0.00000	100.16590				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2024 Spot Bond					0.00000	100.15758				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.90374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 31/01/2026 Spot Bond					0.00000	100.62165				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/01/2026 Spot Bond					0.00000	100.29616				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.08144				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.08138				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.09979				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.05624				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2024 Spot Bond					0.00000	100.94388				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.92614				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.07737				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.40267				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36(On 20/06/2026 Spot Bond					0.00000	92.67307				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	101.98238				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	92.98498				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	101.23793				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.30929				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	99.07163				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	102.04408				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	102.04408				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	102.01735				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	102.01735				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.70666				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	102.45560				0.00	0	
Total FRC393 SPOT										0.00	0	

Contract 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 FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.14694				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.05994				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.35434				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond					0.00000	100.63468				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.36970				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.38853				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.62401				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	96.71596				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	103.24319				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	94.15973				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	92.00257				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	98.61165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.90230				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.63592				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.37218				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	100.18119				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.05997				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	102.14213				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.06537				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.86743				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	102.07491				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	105.13323				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	102.13537				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2029 Spot Bond					0.00000	100.06496				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.26248				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.28179				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.28179				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.02364				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.04786				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.09217				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.36205				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.77002				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.05990				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.83872				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.92426				0.00	0	
Total FRC434 SPOT										0.00	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 FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.93706				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.35162				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.52165				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.53877				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.00622				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.00622				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.39225				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.28819				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.05585				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.98912				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.54683				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.98912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	102.00622				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	101.40373				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.99734				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	100.05585				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	100.05532				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC453 On 20/06/2028 Spot Bond					0.00000	101.25886				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	100.36464				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	100.48911				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	102.16214				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC457 On 20/12/2029 Spot Bond					0.00000	101.33999				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC458 On 31/07/2025 Spot Bond					0.00000	100.06380				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC46(On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46(On 30/04/2025 Spot Bond					0.00000	100.06365				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46(On 30/04/2026 Spot Bond					0.00000	100.05997				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46(On 20/04/2032 Spot Bond					0.00000	100.42907				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46(On 20/03/2026 Spot Bond					0.00000	101.18934				0.00	180,000,000	90,000,00
Total FRC464 SPOT										0.00	180,000,000	90,000,00
Total For FRC464										0.00	180,000,000	90,000,00
FRC46(On 06/11/2024 Spot Bond					0.00000	99.86123				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	101.28070				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46(On 31/08/2027 Spot Bond					0.00000	101.90362				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46(On 31/01/2028 Spot Bond					0.00000	100.05812				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47(On 07/12/2033 Spot Bond			9.85000	282.32594	9.85000	102.62751				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	

Contract 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 FRC471										0.00	0	
FRC47: On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47: On 31/10/2028 Spot Bond					0.00000	102.18938				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC47: On 31/07/2030 Spot Bond			4.61200	4.61200	4.61200	4.61200				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	100.86905				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	100.85303				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47: On 07/12/2033 Spot Bond					0.00000	101.03315				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47: On 31/03/2032 Spot Bond					0.00000	100.59770				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.22000	113.16985	5.22000	113.14733				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.58000	117.67234	5.58000	117.64783				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.45990				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ24 SPOT										0.00	0	100,000,00
Total For FRJ24										0.00	0	100,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.27173				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	103.22409				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.96891				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.14024				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.33309				0.00	0	5,800,000,00
Total FRJ28 SPOT										0.00	0	5,800,000,00
Total For FRJ28										0.00	0	5,800,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.74059				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.80224				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.48466				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.00670				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.59506				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond					0.00000	105.34242				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			5.66000	5.66000	5.66000	116.56681				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.14402				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.69000	116.18902	5.69000	116.16448				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.55000	235.24127	5.55000	235.19224				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.88000	113.67868	5.88000	113.65409				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	235.19224				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			5.02000	167.57354	5.02000	167.54110				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	118.13415	3.70500	118.11541				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.63000	116.99536	5.63000	116.97081				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.67000	232.90577	5.67000	232.85649				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.67000	232.90577	5.67000	232.85649				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			5.00000	167.62184	5.00000	167.58946				0.00	0	
Total FRS122 SPOT										0.00	0	

Contract 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 FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.75000	231.36410	5.75000	231.31463				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.83000	114.33302	5.83000	114.30844				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			5.25000	216.58359	5.25000	216.54016				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			6.58000	104.96922	6.58000	104.94456				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			5.25000	216.58359	5.25000	216.54016				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.25000	216.58359	5.25000	216.54016				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.26000	221.81706	6.26000	221.76662				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			6.53000	105.56431	6.53000	105.53967				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.83000	5.83000	5.83000	114.30844				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.62000	117.13038	5.62000	117.10584				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.56000	213.75452	5.56000	213.70988				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.03000	226.06319	6.03000	226.01317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.69000	212.58091	5.69000	212.53582				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.69000	212.58091	5.69000	212.53582				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.09100	218.05149	5.09100	218.00869				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.77000	165.77616	5.77000	165.74078				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			6.04000	209.45827	6.04000	209.41187				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.08000	209.10480	6.08000	209.05827				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.74000	165.84757	5.74000	165.81228				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.55500	213.79981	5.55500	213.75519				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	208.96997				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.28026				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18(On 18/09/2023 Spot Bond					0.00000	101.20790				0.00	184,000,000	46,000,00
Total FRS180 SPOT										0.00	184,000,000	46,000,00
Total For FRS180										0.00	184,000,000	46,000,00
FRS18(On 27/09/2025 Spot Bond					0.00000	101.06315				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	208.45507				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	154.83795				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	223.19521				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	260.58753				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	99.87274				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	99.86276				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	102.25541				0.00	556,000,000	139,000,00
Total FRS200 SPOT										0.00	556,000,000	139,000,00
Total For FRS200										0.00	556,000,000	139,000,00
FRS20(On 06/08/2025 Spot Bond					0.00000	101.94625				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.55179				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	102.01765				0.00	0	
Total FRS209 SPOT										0.00	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 FRS209										0.00	0	
FRS21 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	
FRS21 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	
FRS21 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	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.66912				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.21280				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	102.23041				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.27472				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	105.71078				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	74.60283				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.07211				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	126.41751				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.54130				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25: On 22/02/2024 Spot Bond					0.00000	106.86744				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.65492				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	135.32550				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.36782				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	102.06169				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	101.03709				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	137.65668				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	101.04160				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.03798				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	101.19218				0.00	0	
Total FRS278 SPOT										0.00	0	

Contract 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 FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.47084				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.20445				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 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	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.07446				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.44500	10.44500	10.44500	99.17574				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.44500	10.44500	10.44500	99.17574				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.23625				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.45301				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	99.55412				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	108.20234				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	102.14516				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 30/04/2026 Spot Bond					0.00000	100.05997				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	122.30053				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.77500	9.77500	9.77500	103.90369				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.29794				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	101.82018				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.16471				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.50612				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	101.04776				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS317 On 07/12/2033 Spot Bond					0.00000	105.39782				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.48500	4.48500	4.48500	100.76516				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	94.01196				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	104.23774				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	97.26858				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	97.51007				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 07/12/2033 Spot Bond			9.38450	282.36861	9.38450	102.64558				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 07/12/2033 Spot Bond			9.55000	282.16401	9.55000	102.63908				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 07/12/2033 Spot Bond			9.21000	102.65406	9.21000	102.65251				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 07/12/2033 Spot Bond			9.30000	102.65098	9.30000	102.64892				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS328 On 07/12/2033 Spot Bond			9.26000	102.65235	9.26000	102.65052				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS329 On 01/06/2028 Spot Bond					0.00000	113.51772				0.00	0	
Total FRS329 SPOT										0.00	0	

Contract 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 FRS329										0.00	0	
FRS33 On 01/06/2030 Spot Bond					0.00000	101.82460				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS33 On 31/03/2026 Spot Bond					0.00000	101.04793				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS33 On 30/04/2026 Spot Bond					0.00000	100.05997				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS33 On 07/03/2028 Spot Bond					0.00000	101.82964				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS33 On 21/12/2027 Spot Bond					0.00000	101.21960				0.00	0	200,000,00
Total FRS334 SPOT										0.00	0	200,000,00
Total For FRS334										0.00	0	200,000,00
FRS33 On 06/07/2028 Spot Bond					0.00000	101.81705				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS33 On 10/07/2028 Spot Bond					0.00000	102.62031				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS33 On 16/02/2027 Spot Bond					0.00000	101.22564				0.00	0	
Total FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS33 On 15/07/2024 Spot Bond					0.00000	100.49801				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS33 On 17/07/2026 Spot Bond					0.00000	102.60666				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS34 On 19/07/2028 Spot Bond					0.00000	107.67861				0.00	0	
Total FRS340 SPOT										0.00	0	
Total For FRS340										0.00	0	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.42455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	333.52487				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.19200	334.29154	4.19200	334.23401				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	333.82189				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.94599				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.53000	107.10527	5.53000	107.08308				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.04000	66.46802	5.04000	115.18089				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00
Total For FRS81										0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	167.85583				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	167.17893				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	332.61424				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.17500	103.52239	9.17500	103.49702				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.12500	101.31580	9.12500	101.29124				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX26 On 01/10/2026 Spot Bond			9.16500	104.09699	9.16500	104.07150			0.00	0	48,373,10
Total FRX26 SPOT									0.00	0	48,373,10
Total For FRX26									0.00	0	48,373,10
FRX27 On 07/03/2027 Spot Bond			9.22500	107.00478	9.22500	106.97857			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.63500	102.09788	9.63500	102.07177			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.01500	98.83462	10.01500	98.80837		3,204,800,000,000.00		320,000,000	320,000,00
Total FRX30 SPOT								3,204,800,000,000.00		320,000,000	320,000,00
Total For FRX30								3,204,800,000,000.00		320,000,000	320,000,00
FRX31 On 21/02/2031 Spot Bond			10.31500	100.06328	10.31500	100.03548			0.00	0	54,160,90
Total FRX31 SPOT									0.00	0	54,160,90
Total For FRX31									0.00	0	54,160,90
FRX32 On 31/03/2032 Spot Bond			10.74000	102.34260	10.74000	102.31336			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.47500	69.12252	12.47500	69.09966			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.86322			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.85960			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.81048			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	102.05003			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.85366			0.00	0	
Total FS7B1 SPOT									0.00	0	

Contract 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 FS7B1										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.35238				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.35759				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.45368				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
GDA1 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,000,000,000,000.00	13,500,000,000	60,000,000,00	
Total GDA1 SPOT									50,000,000,000,000.00	13,500,000,000	60,000,000,00	
Total For GDA1									50,000,000,000,000.00	13,500,000,000	60,000,000,00	
GDAB1 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	15,000,000,00	
Total GDAB1 SPOT									0.00	0	15,000,000,00	
Total For GDAB1									0.00	0	15,000,000,00	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.99929				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.80250				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.86258				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.27528				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.91000	119.06405	4.91000	119.04124				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.43328				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.08400	103.14964	9.08400	103.12444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.95110				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.78500	104.51131	7.78500	104.48951				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.28266				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.08670				0.00	0	10,000,00
Total GRT25G SPOT										0.00	0	10,000,00
Total For GRT25G										0.00	0	10,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	103.58331				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.97341				0.00	0	90,000,00
Total GRT27 SPOT										0.00	0	90,000,00
Total For GRT27										0.00	0	90,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	101.52178				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.97387				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.76911				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.74767				0.00	0	100,000,00
Total GRT32 SPOT										0.00	0	100,000,00
Total For GRT32										0.00	0	100,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	101.37392				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	101.17005				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.43775				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.52587				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.05242				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	102.22547				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.72031				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.58331				0.00	600,000,000	700,000,000
Total GRT47 SPOT										0.00	600,000,000	700,000,000
Total For GRT47										0.00	600,000,000	700,000,000
GRT48 On 22/04/2026 Spot Bond					0.00000	101.78699				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.54199				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.98583				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51G On 14/12/2029 Spot Bond					0.00000	101.37353				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52G On 14/12/2032 Spot Bond					0.00000	101.42643				0.00	0	
Total GRT52G SPOT										0.00	0	

Contract 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 GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	99.77960				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.56911				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	101.79250				0.00	0	1,000,000,00
Total GRT55 SPOT										0.00	0	1,000,000,00
Total For GRT55										0.00	0	1,000,000,00
GRT56 On 09/06/2030 Spot Bond					0.00000	101.70381				0.00	0	1,000,000,00
Total GRT56 SPOT										0.00	0	1,000,000,00
Total For GRT56										0.00	0	1,000,000,00
GS0009 On 08/11/2023 Spot Bond					0.00000	99.85511				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.40500	9.40500	9.40500	100.78710				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.89777				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.17317				0.00	0	
Total H112T1 SPOT										0.00	0	
Total For H112T1										0.00	0	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.33876				0.00	0	
Total H116T4 SPOT										0.00	0	
Total For H116T4										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.77971				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.84905				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.46656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.28641				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.05982				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.04688				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	104.11683				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.65607				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.22274				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.01249				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.41183				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.71496				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.39635				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.13347				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HILB16 On 09/11/2027 Spot Bond					0.00000	99.92453				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.02961				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.78806				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.47200	332.84182	5.47200	332.77325				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	332.35298				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.64500	103.08383	10.64500	103.05431				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.37000	77.82940	5.37000	114.33670				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.29500	81.97921	12.29500	81.95263			17,213,000,000,000.00	1,400,000,000	5,097,821,000	
Total HWAY34 SPOT									17,213,000,000,000.00	1,400,000,000	5,097,821,000	
Total For HWAY34									17,213,000,000,000.00	1,400,000,000	5,097,821,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.32357	100.00000	9.30303			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.31500	81.12236	12.31500	81.09601			0.00	0	4,590,000,000	
Total HWAY35 SPOT									0.00	0	4,590,000,000	
Total For HWAY35									0.00	0	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.31678	100.00000	9.29627			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		
I2025 On 31/01/2025 Spot Bond			4.31000	169.29929	4.32000	169.24518			178,890,773,434,000.00	273,524,541,400	445,000,109,000	
Total I2025 SPOT									178,890,773,434,000.00	273,524,541,400	445,000,109,000	

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 I2025									8,890,773,434,000.00	273,524,541,400	445,000,109,00
I2029 On 31/03/2029 Spot Bond			4.46000	122.97130	4.44000	123.07765			159,966,237,524,000.00	35,866,869,400	451,256,390,70
Total I2029 SPOT									159,966,237,524,000.00	35,866,869,400	451,256,390,70
Total For I2029									159,966,237,524,000.00	35,866,869,400	451,256,390,70
I2031 On 31/01/2031 Spot Bond			4.41000	101.07954	4.41000	101.06159			0.00	0	1,700,000,00
Total I2031 SPOT									0.00	0	1,700,000,00
Total For I2031									0.00	0	1,700,000,00
I2033 On 28/02/2033 Spot Bond			4.74000	117.81025	4.72000	117.98632			385,996,026,192,000.00	81,433,760,800	402,415,650,10
Total I2033 SPOT									385,996,026,192,000.00	81,433,760,800	402,415,650,10
Total For I2033									385,996,026,192,000.00	81,433,760,800	402,415,650,10
I2038 On 31/01/2038 Spot Bond			4.92000	127.05601	4.93000	126.88314			71,444,586,408,000.00	14,521,257,400	395,574,598,80
Total I2038 SPOT									71,444,586,408,000.00	14,521,257,400	395,574,598,80
Total For I2038									71,444,586,408,000.00	14,521,257,400	395,574,598,80
I2046 On 31/03/2046 Spot Bond			4.93000	112.04518	4.93000	112.02369			242,840,882,515,000.00	49,257,785,500	400,908,145,30
Total I2046 SPOT									242,840,882,515,000.00	49,257,785,500	400,908,145,30
Total For I2046									242,840,882,515,000.00	49,257,785,500	400,908,145,30
I2050 On 31/12/2050 Spot Bond			4.92000	111.97122	4.98000	110.79578			325,930,876,944,000.00	66,246,113,200	371,671,243,60
Total I2050 SPOT									325,930,876,944,000.00	66,246,113,200	371,671,243,60
Total For I2050									325,930,876,944,000.00	66,246,113,200	371,671,243,60
IBG01 On 07/02/2025 Spot Bond					0.00000	99.77569			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.54578			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			5.27200	333.06751	5.27200	333.00064			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	102.30426			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.67732			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.49659			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.93097				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.70916				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.21034				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.13325				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.22420				0.00	39,200,000	9,800,00
Total IBL145 SPOT										0.00	39,200,000	9,800,00
Total For IBL145										0.00	39,200,000	9,800,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.87273				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.68427				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.72178				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.86565				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.02439				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.73034				0.00	0	190,000,00
Total IBL162 SPOT										0.00	0	190,000,00
Total For IBL162										0.00	0	190,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL163 On 13/04/2026 Spot Bond					0.00000	100.55098				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	102.03524				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	102.09920				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.57056				0.00	0	130,000,0€
Total IBL177 SPOT										0.00	0	130,000,0€
Total For IBL177										0.00	0	130,000,0€
IBL178 On 19/07/2026 Spot Bond					0.00000	100.46681				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.74521				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.93609				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.61628				0.00	0	110,000,0€
Total IBL190 SPOT										0.00	0	110,000,0€
Total For IBL190										0.00	0	110,000,0€
IBL191 On 10/09/2026 Spot Bond					0.00000	101.07392				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.63195				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.83694				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.75204				0.00	0	
Total IBL199 SPOT										0.00	0	

Contract 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 IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.50852				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.21166				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.75366				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.16742				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.28637				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.88582				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.49048				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.96890				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.25874				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.18435				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.83721				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.35271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.33500	8.33500	8.33500	101.28909				0.00	0	20,000,00
Total IBL222 SPOT										0.00	0	20,000,00
Total For IBL222										0.00	0	20,000,00
IBL223 On 10/05/2027 Spot Bond					0.00000	99.77550				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.77205				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.76873				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.48420				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.56569				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.05430				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.21265				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.19568				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.23500	9.23500	9.23500	100.45191				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.96461				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL234 On 29/06/2027 Spot Bond					0.00000	100.98758				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.09682				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.88051				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.87656				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond			8.87500	8.87500	8.87500	100.52558				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.44318				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	100.34110				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/01/2024 Spot Bond			9.82500	9.82500	9.82500	99.83240				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.16984				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.95049				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.14000	10.14000	10.14000	101.18307				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	102.13765				0.00	0	
Total IBL245 SPOT										0.00	0	

Contract 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 IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.04892				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.28500	101.17039	8.28500	101.14786				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.59110				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.83812				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.75153				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.47903				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.33808				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.35228				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.50201				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.05044				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.05157				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.25493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	99.72359				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.69255				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	102.02805				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.89067				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.43394				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.65939				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.59142				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.56500	105.07638	9.56500	105.04926				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.99217				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.81500	101.49765	9.81500	101.47123				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.08500	103.36382	11.08500	103.37684				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			10.37500	102.88527	10.37500	102.85684				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.35348				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.73610				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	102.27649				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.29366				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.91080				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.18705				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.12500	100.76183	9.12500	100.73726				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.32820				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.11317				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.80306				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.21515				0.00	0	
Total INLV08 SPOT										0.00	0	

Contract 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 INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.78809				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.96065				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	102.10572				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.73048				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.14792				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.95991				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.45665				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.17034				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	101.67968				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.85875				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.35228				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.88784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.90710				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.85885				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.89751				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.90710				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.62780				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.53095				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.83952				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.92923				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.56724				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.25398				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.69886				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			8.50500	99.44244	8.50500	99.41981				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.57258				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2024 Spot Bond			7.51500	99.79029	7.51500	99.77029				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.55154				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.55500	103.04872	8.55500	103.02473				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.61798				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.49500	103.02363	8.49500	102.99981				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	102.05356				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	100.84312				0.00	0	
Total IVC213 SPOT										0.00	0	

Contract 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 IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.73500	101.90992	8.73500	101.88612				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.43000	9.43000	9.43000	99.87099				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.12085				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.99446				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.37500	10.37500	10.37500	100.53717				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.73467				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.74500	9.74500	9.74500	100.05193				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.44937				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.72000	8.72000	8.72000	100.34849				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.34500	9.34500	9.34500	100.31266				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.81327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.30879				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.30194				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.64237				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.32038				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.86035				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.30954				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.29139				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.84380				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.96741				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.29603				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.30294				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC247 On 31/03/2028 Spot Bond				102.07380	0.00000	103.41577				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				102.07380	0.00000	103.87604				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.36798				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.20987				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.29500	8.29500	8.29500	100.82597				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			10.87500	10.87500	10.87500	100.89066				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.33424				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.36901				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.42014				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.83276				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.41504				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.55102				0.00	0	
Total IVC259 SPOT										0.00	0	

Contract 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 IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.83276				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.19681				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.70336				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	99.99974				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.24803				0.00	0	
Total IVC264 SPOT										0.00	0	
Total For IVC264										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.53397				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.16581				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.41632				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.07379				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.02505				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.36915				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.22400				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.96372				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.83774				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.72520				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.87481				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.92385				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.98228				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.95755				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.98448				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.87500	115.76389	9.87500	115.73357				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.35884				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	101.42468				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.69145				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.66768				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.14260				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.30477				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.96159				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	102.00083				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	102.04006				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.62676				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.74519				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.43000	14.43000	14.43000	104.59062				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.94773				0.00	0	
Total MBF068 SPOT										0.00	0	

Contract 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 MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.88745				0.00	0	60,000,00
Total MBF070 SPOT										0.00	0	60,000,00
Total For MBF070										0.00	0	60,000,00
MBF07: On 17/09/2024 Spot Bond					0.00000	101.27764				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.89604				0.00	0	40,000,00
Total MBF072 SPOT										0.00	0	40,000,00
Total For MBF072										0.00	0	40,000,00
MBF07: On 30/09/2025 Spot Bond					0.00000	101.08995				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.61610				0.00	220,000,000	110,000,00
Total MBF074 SPOT										0.00	220,000,000	110,000,00
Total For MBF074										0.00	220,000,000	110,000,00
MBF07: On 21/05/2026 Spot Bond					0.00000	101.65542				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.01553				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.96312				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.22577				0.00	0	930,000,00
Total MBP049 SPOT										0.00	0	930,000,00
Total For MBP049										0.00	0	930,000,00
MBP05: On 26/03/2024 Spot Bond					0.00000	101.03745				0.00	0	30,000,00
Total MBP052 SPOT										0.00	0	30,000,00
Total For MBP052										0.00	0	30,000,00
MMIG0: On 12/08/2025 Spot Bond			9.12500	9.12500	9.12500	103.63996				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.66949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.89862				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.26192				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.79500	99.93355	9.79500	99.90744			1,159,728,000,000.00		118,400,000	29,600,000
Total MML02 SPOT									1,159,728,000,000.00		118,400,000	29,600,000
Total For MML02									1,159,728,000,000.00		118,400,000	29,600,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.81372				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.02500	95.24647	10.02500	95.19640				0.00	0	1,980,000,000
Total MML04 SPOT										0.00	0	1,980,000,000
Total For MML04										0.00	0	1,980,000,000
MML05 On 25/05/2027 Spot Bond					0.00000	102.68003				0.00	0	1,000,000,000
Total MML05 SPOT										0.00	0	1,000,000,000
Total For MML05										0.00	0	1,000,000,000
MML06 On 25/05/2029 Spot Bond			10.34500	100.43839	10.34500	100.41086				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.88315				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.16637				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.16144				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.34068				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN18 On 30/05/2026 Spot Bond					0.00000	102.71880				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.24407				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.25582				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.72000	96.97392	9.72000	96.94891				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.01420				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.52711				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.65026				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.28804				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.91576				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.51429				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.01713				0.00	0	
Total MTN30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For MTN30									0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.74329			0.00	0	
Total MTN31 SPOT									0.00	0	
Total For MTN31									0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.34621			0.00	0	500,000,00
Total MTN32 SPOT									0.00	0	500,000,00
Total For MTN32									0.00	0	500,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	102.25610			0.00	0	
Total MTN33 SPOT									0.00	0	
Total For MTN33									0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.63044			0.00	0	
Total MTN35 SPOT									0.00	0	
Total For MTN35									0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	102.15716			0.00	0	
Total MTN36 SPOT									0.00	0	
Total For MTN36									0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.93172			0.00	0	
Total MTN37 SPOT									0.00	0	
Total For MTN37									0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.26189			0.00	0	
Total MTN38 SPOT									0.00	0	
Total For MTN38									0.00	0	
MTN39 On 29/06/2030 Spot Bond					0.00000	100.97544			0.00	0	
Total MTN39 SPOT									0.00	0	
Total For MTN39									0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	102.03894			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	102.14613			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	102.01920			0.00	0	
Total MWAR07 SPOT									0.00	0	
Total For MWAR07									0.00	0	
MWAR07 On 22/05/2025 Spot Bond					0.00000	102.01932			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.95624				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.83887				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.33442				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.47929				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.61236				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.54500	99.94773	9.54500	99.97386				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.63500	99.74212	10.63500	99.71403				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.37136				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.73439				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.45653				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.05115				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG07/ On 15/12/2028 Spot Bond					0.00000	101.31327				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			9.08500	103.98679	9.08500	103.96169				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			9.20500	104.80762	9.20500	104.78157				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.41500	104.02940	9.41500	104.00326				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.18500	104.62609	9.18500	104.60043			841,346,000,000.00		91,600,000	22,900,000
Total NBK20A SPOT									841,346,000,000.00		91,600,000	22,900,000
Total For NBK20A									841,346,000,000.00		91,600,000	22,900,000
NBK21/ On 21/07/2027 Spot Bond			9.62500	103.61604	9.62500	103.58958				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.25300	107.16930	8.25300	107.14576			290,505,600,000.00		35,200,000	8,800,000
Total NBK23A SPOT									290,505,600,000.00		35,200,000	8,800,000
Total For NBK23A									290,505,600,000.00		35,200,000	8,800,000
NBK24/ On 19/11/2027 Spot Bond			9.62500	106.74717	9.62500	106.71991				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK25/ On 12/02/2025 Spot Bond					0.00000	103.46941				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	102.40249				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.22000	107.16789	9.22000	107.14164				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.90000	99.97837	7.90000	100.00000				0.00	0	
Total NBK28A SPOT										0.00	0	

Contract 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 NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.36500	102.98674	9.36500	102.96113			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			9.05500	104.62466	9.05500	104.59907		1,010,538,000,000.00		111,600,000	27,900,00
Total NBK30A SPOT								1,010,538,000,000.00		111,600,000	27,900,00
Total For NBK30A								1,010,538,000,000.00		111,600,000	27,900,00
NBK31 On 09/11/2023 Spot Bond			9.16500	102.19036	9.16500	102.16532			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.75666			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.66617			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.24760			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.48132			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	103.17684			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	104.12214			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	102.36582			0.00	0	
Total NBK49B SPOT									0.00	0	
Total For NBK49B									0.00	0	
NBK50 On 09/11/2025 Spot Bond					0.00000	102.64690			0.00	0	
Total NBK50B SPOT									0.00	0	
Total For NBK50B									0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	102.20249			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.61387				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	103.05621				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.32499				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.20653				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.96980				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.96937				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	102.19128				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.60274				0.00	0	100,000,00
Total NBK62 SPOT										0.00	0	100,000,00
Total For NBK62										0.00	0	100,000,00
NBK56 On 21/02/2026 Spot Bond					0.00000	101.75532				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.86405				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NBK56 On 21/02/2028 Spot Bond					0.00000	102.07338				0.00	0	
Total NBK65 SPOT										0.00	0	
Total For NBK65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.87502				0.00	0	100,000,00
Total NBKB66 SPOT										0.00	0	100,000,00
Total For NBKB66										0.00	0	100,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.88871				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.15391				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			10.62000	103.93666	10.62000	103.90744				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.23586				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.27500	103.97939	10.27500	103.95108				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.24166				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.25078				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.26238				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.69074				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.69074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	102.10904				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.22081				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.24883				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.47003				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.05215				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.04486				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	102.07171				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	100.99391				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.92220				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.64894				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	105.09164				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 05/08/2025 Spot Bond					0.00000	102.70812				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.54559				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.78234				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	99.93444				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.64179				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.16948				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.63248				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11 On 28/06/2028 Spot Bond					0.00000	101.16832				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.35798				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.61977				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.76806				0.00	58,000,000	3,029,000,00
Total NHM016 SPOT										0.00	58,000,000	3,029,000,00
Total For NHM016										0.00	58,000,000	3,029,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.41773				0.00	0	10,000,00
Total NHM019 SPOT										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM019										0.00	0	10,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.04149				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	104.33341				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.34738				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.38557				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.90008				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	102.08172				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	102.22223				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.72000	5.72000	5.72000	231.89140				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	218.29635				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.07500	5.07500	5.07500	167.40819				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.33000	5.33000	5.33000	117.50758				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.68000	5.68000	5.68000	116.29840				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.18000	5.18000	5.18000	167.15483				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	280.96866	3.45000	280.92582				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	167.63784				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.70500	4.70500	4.70500	221.62214				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.85000	220.29849	4.85000	220.25667				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.58000	91.86243	5.58000	117.64782				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.70467				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.51448				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.12591				0.00	55,600,000	13,900,000
Total NN023 SPOT										0.00	55,600,000	13,900,000
Total For NN023										0.00	55,600,000	13,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	102.12781				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.34660				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.86637				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	100.39466				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.98001				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.39373				0.00	83,200,000	20,800,000
Total NN040 SPOT										0.00	83,200,000	20,800,000
Total For NN040										0.00	83,200,000	20,800,000
NN046 On 13/05/2027 Spot Bond					0.00000	102.38508				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.57379				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.49119				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.64397				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.21178				0.00	0	
Total NN058 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.31116				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.58464				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.15326				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.93032				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.91403				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.29198				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.39757				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.29198				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.80104				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.75745				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	101.26349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.24083				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.65500	10.65500	10.65500	99.64565				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.98000	9.98000	9.98000	103.89389				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.00500	10.00500	10.00500	102.71114				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.88196				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	101.08936				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	101.04126				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.05255				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	101.04891				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	101.00922				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	103.49519				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN234 On 29/06/2028 Spot Bond					0.00000	100.83623				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.80048				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	109.47449				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	151.80000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	138.99000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	154.08000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	152.26000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	150.10943				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	101.86469				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.01731				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.98584				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	101.27053				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	99.94057				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.27315				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.62329				0.00	239,198,800	119,599,400
Total NQ1A24 SPOT										0.00	239,198,800	119,599,400
Total For NQ1A24										0.00	239,198,800	119,599,400
NQ1A2: On 22/05/2054 Spot Bond					0.00000	102.09257				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	97.98497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.99933				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	102.01892				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.23758				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.75970				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.13644				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.05810				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.00346				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.81315				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.39500	105.44820	11.39500	105.41627				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	15.28531	100.00000	15.25147				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	101.79182				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	101.84986				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.02197				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.17857				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.59462				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.38167				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.58775				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	102.31458				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	102.06232				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.56596				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.59197				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.54500	107.64770	8.54500	107.62322				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.02500	108.74320	9.02500	108.71711				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.89953				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.27618				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.02576				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.81906				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.02101				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	102.11523				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.86439				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	102.35606				0.00	0	100,000,00
Total PARS02 SPOT										0.00	0	100,000,00
Total For PARS02										0.00	0	100,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.39508				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.34883				0.00	0	150,000,00
Total PEP03 SPOT										0.00	0	150,000,00
Total For PEP03										0.00	0	150,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.06859				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.59369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.84359				0.00	0	500,000,00
Total PEP06 SPOT										0.00	0	500,000,00
Total For PEP06										0.00	0	500,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	100.67523				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.84390				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.80111				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.82689				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.91000	105.77015	8.87500	105.84832				617,967,121,835,000.00	2,875,192,718,500	1,054,894,456,70
Total R186 SPOT										17,967,121,835,000.00	875,192,718,500	1,054,894,456,70
Total For R186										17,967,121,835,000.00	875,192,718,500	1,054,894,456,70
R197 On 07/12/2023 Spot Bond			4.19500	334.28814	4.20200	334.22256				295,495,800,000,000.00	70,440,000,000	489,900,000,00
Total R197 SPOT										15,495,800,000,000.00	70,440,000,000	489,900,000,00
Total For R197										15,495,800,000,000.00	70,440,000,000	489,900,000,00
R202 On 07/12/2033 Spot Bond			4.73900	251.77542	4.72000	252.13198				22,877,638,605,500.00	4,827,524,500	72,880,000,00
Total R202 SPOT										22,877,638,605,500.00	4,827,524,500	72,880,000,00
Total For R202										22,877,638,605,500.00	4,827,524,500	72,880,000,00
R2030 On 31/01/2030 Spot Bond			10.19500	89.82358	10.16500	89.93023				783,045,282,069,000.00	1,842,378,154,200	1,127,940,532,60
Total R2030 SPOT										13,045,282,069,000.00	842,378,154,200	127,940,532,60
Total For R2030										13,045,282,069,000.00	842,378,154,200	127,940,532,60
R2032 On 31/03/2032 Spot Bond			10.86000	88.38003	10.82000	88.55434				831,428,658,014,000.00	2,654,827,684,900	1,754,608,897,70
Total R2032 SPOT										11,428,658,014,000.00	654,827,684,900	754,608,897,70
Total For R2032										11,428,658,014,000.00	654,827,684,900	754,608,897,70
R2035 On 28/02/2035 Spot Bond			11.51000	87.12036	11.47500	87.28855				755,427,278,395,000.00	1,977,013,664,500	1,624,875,691,70
Total R2035 SPOT										15,427,278,395,000.00	977,013,664,500	1,624,875,691,70
Total For R2035										15,427,278,395,000.00	977,013,664,500	1,624,875,691,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2037 On 31/01/2037 Spot Bond			11.86000	77.72301	11.82000	77.92031		507,302,098,268,000.00	1,138,895,623,800	575,835,419,00	
Total R2037 SPOT								17,302,098,268,000.00	138,895,623,800	575,835,419,00	
Total For R2037								17,302,098,268,000.00	138,895,623,800	575,835,419,00	
R2040 On 31/01/2040 Spot Bond			12.10000	78.14240	12.07000	78.29285		088,995,612,750,000.00	1,825,536,827,500	1,888,691,556,60	
Total R2040 SPOT								18,995,612,750,000.00	825,536,827,500	388,691,556,60	
Total For R2040								18,995,612,750,000.00	825,536,827,500	388,691,556,60	
R2044 On 31/01/2044 Spot Bond			12.17000	74.46394	12.13500	74.64581		892,884,837,750,000.00	648,552,575,000	1,984,604,569,00	
Total R2044 SPOT								12,884,837,750,000.00	648,552,575,000	384,604,569,00	
Total For R2044								12,884,837,750,000.00	648,552,575,000	384,604,569,00	
R2048 On 28/02/2048 Spot Bond			12.08500	77.63969	12.05500	77.79578		477,581,794,318,000.00	1,528,968,290,800	1,603,139,488,30	
Total R2048 SPOT								17,581,794,318,000.00	528,968,290,800	503,139,488,30	
Total For R2048								17,581,794,318,000.00	528,968,290,800	503,139,488,30	
R2053 On 31/03/2053 Spot Bond			12.07500	100.32168	12.04500	100.52293		989,657,320,805,000.00	164,774,933,400	275,837,500,00	
Total R2053 SPOT								19,657,320,805,000.00	164,774,933,400	275,837,500,00	
Total For R2053								19,657,320,805,000.00	164,774,933,400	275,837,500,00	
R209 On 31/03/2036 Spot Bond			11.57000	67.20672	11.53500	67.35688		786,226,880,383,000.00	1,537,271,121,900	1,219,316,213,80	
Total R209 SPOT								16,226,880,383,000.00	537,271,121,900	219,316,213,80	
Total For R209								16,226,880,383,000.00	537,271,121,900	219,316,213,80	
R210 On 31/03/2028 Spot Bond			4.37000	224.85440	4.35000	225.00686		32,073,413,980,000.00	7,339,454,000	289,212,556,90	
Total R210 SPOT								12,073,413,980,000.00	7,339,454,000	289,212,556,90	
Total For R210								12,073,413,980,000.00	7,339,454,000	289,212,556,90	
R213 On 28/02/2031 Spot Bond			10.62500	84.41052	10.58500	84.56674		128,704,990,187,500.00	1,706,231,057,900	1,352,189,642,00	
Total R213 SPOT								18,704,990,187,500.00	706,231,057,900	352,189,642,00	
Total For R213								18,704,990,187,500.00	706,231,057,900	352,189,642,00	
R214 On 28/02/2041 Spot Bond			11.93000	63.16576	11.89500	63.31976		146,230,600,750,000.00	263,724,275,000	479,293,096,20	
Total R214 SPOT								16,230,600,750,000.00	263,724,275,000	479,293,096,20	
Total For R214								16,230,600,750,000.00	263,724,275,000	479,293,096,20	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.85618		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.98812		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	
Total For RDFB17								0.00	0	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.29043		0.00	0	0	
Total RDFB18 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.44527			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.69579			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.26921			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.20699			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.76686			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.41049			0.00	0	
Total RDFG01 SPOT									0.00	0	
Total For RDFG01									0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.27750			0.00	0	
Total RDFG02 SPOT									0.00	0	
Total For RDFG02									0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.21271			0.00	0	100,000,00
Total RDFG03 SPOT									0.00	0	100,000,00
Total For RDFG03									0.00	0	100,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.24662			0.00	0	
Total RDFG04 SPOT									0.00	0	
Total For RDFG04									0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.50567			0.00	0	
Total RDFG05 SPOT									0.00	0	
Total For RDFG05									0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.51737			0.00	0	
Total RDFG06 SPOT									0.00	0	
Total For RDFG06									0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.73305			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	102.14644				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.78075				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	103.00863				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.07358				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.14675				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.71601				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	100.66158				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.71866				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	99.97256				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.38153				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.34601				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	101.23202				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.56638				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.55146				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.33930				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	102.09902				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.31332				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.18569				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.18221				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.22980				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.21820				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.28201				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.27041				0.00	0	
Total RFCC2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.40948				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.39790				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.07862				0.00	3,000,000,000	1,500,000,000
Total RN2027 SPOT										0.00	3,000,000,000	1,500,000,000
Total For RN2027										0.00	3,000,000,000	1,500,000,000
RN2030 On 17/09/2030 Spot Bond					0.00000	100.18461				0.00	0	1,500,000,000
Total RN2030 SPOT										0.00	0	1,500,000,000
Total For RN2030										0.00	0	1,500,000,000
RW23 On 10/12/2023 Spot Bond			9.62500	101.30877	9.62500	101.28293				0.00	0	100,000,000
Total RW23 SPOT										0.00	0	100,000,000
Total For RW23										0.00	0	100,000,000
RW28 On 10/12/2028 Spot Bond			11.68000	95.88715	11.68000	95.85742				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.89500	94.87678	11.89500	94.84683				0.00	0	400,000,000
Total RW31 SPOT										0.00	0	400,000,000
Total For RW31										0.00	0	400,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	102.45897				0.00	0	1,000,000,000
Total RWL26 SPOT										0.00	0	1,000,000,000
Total For RWL26										0.00	0	1,000,000,000
RWL28 On 30/06/2028 Spot Bond			10.84500	96.63094	10.84500	96.60306				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.13206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.41178			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.35000	103.83751	9.35000	103.81174		1,357,620,000,000.00	145,200,000	36,300,000	
Total SBS20 SPOT								1,357,620,000,000.00	145,200,000	36,300,000	
Total For SBS20								1,357,620,000,000.00	145,200,000	36,300,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.39639			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.34500	104.98870	9.34500	104.96222			0.00	0	1,595,900,000
Total SBS27 SPOT									0.00	0	1,595,900,000
Total For SBS27									0.00	0	1,595,900,000
SBS3 On 25/05/2026 Spot Bond			9.35500	98.74068	9.35500	98.71616			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.63000	101.85670	9.63000	101.83053			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.38500	104.48654	9.38500	104.46051		1,430,274,000,000.00	152,400,000	76,200,000	
Total SBS34 SPOT								1,430,274,000,000.00	152,400,000	76,200,000	
Total For SBS34								1,430,274,000,000.00	152,400,000	76,200,000	
SBS38 On 29/01/2025 Spot Bond			9.38500	99.72018	9.38500	99.69534			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.25500	97.59230	10.25500	97.56579		6,973,400,000,000.00	680,000,000	340,000,000	
Total SBS39 SPOT								6,973,400,000,000.00	680,000,000	340,000,000	
Total For SBS39								6,973,400,000,000.00	680,000,000	340,000,000	
SBS42 On 12/11/2025 Spot Bond			9.30000	105.06111	9.30000	105.03517			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.71500	106.20024	9.71500	106.17286			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			9.24500	9.24500	9.24500	100.26543				0.00	0	100,000,00
Total SBS51 SPOT										0.00	0	100,000,00
Total For SBS51										0.00	0	100,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	103.25233				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.27250				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.13797				0.00	0	200,000,00
Total SBS57 SPOT										0.00	0	200,000,00
Total For SBS57										0.00	0	200,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.71205				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.35003				0.00	0	200,000,00
Total SBS62 SPOT										0.00	0	200,000,00
Total For SBS62										0.00	0	200,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.99779				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.13008				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.40867				0.00	0	50,000,00
Total SBS65 SPOT										0.00	0	50,000,00
Total For SBS65										0.00	0	50,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.86783				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	102.09957				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.71938				0.00	0	
Total SBS69 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.13892				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.29530				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.97859				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.40235				0.00	0	180,000,00
Total SBS74 SPOT										0.00	0	180,000,00
Total For SBS74										0.00	0	180,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.38838				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.05255				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.04809				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.65815				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.50411				0.00	0	500,000,00
Total SBS79 SPOT										0.00	0	500,000,00
Total For SBS79										0.00	0	500,000,00
SBS80 On 03/02/2028 Spot Bond			9.77000	9.77000	9.77000	97.75948				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.10200	333.25957	5.10200	333.19420				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.47000	5.47000	5.47000	236.76490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.93660				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS01 On 19/08/2026 Spot Bond					0.00000	101.25056				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.78437				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.27296				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	104.14169				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.14127				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	102.98305				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.33309				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	102.00758				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.03611				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			9.76000	101.87412	9.76000	101.84774				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.75918				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.00719				0.00	0	2,500,000,00
Total SBT206 SPOT										0.00	0	2,500,000,00
Total For SBT206										0.00	0	2,500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.10325				0.00	0	602,000,00
Total SBT207 SPOT										0.00	0	602,000,00
Total For SBT207										0.00	0	602,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	104.20375				0.00	0	2,100,000,00
Total SBT208 SPOT										0.00	0	2,100,000,00
Total For SBT208										0.00	0	2,100,000,00
SBT209 On 29/06/2026 Spot Bond					0.00000	102.37522				0.00	0	5,700,000,00
Total SBT209 SPOT										0.00	0	5,700,000,00
Total For SBT209										0.00	0	5,700,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	102.78212				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.60164				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.82500	98.42277	9.82500	98.39669				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.26114				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	102.15215				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	102.13055				0.00	0	
Total SLRA8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	102.19509				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	102.23842				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	102.21683				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	102.17367				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	102.23819				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	102.28154				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	102.27072				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	102.25989				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	102.32437				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.84295				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.65583				0.00	0	200,000,00
Total SNT06 SPOT										0.00	0	200,000,00
Total For SNT06										0.00	0	200,000,00
SNT07 On 06/04/2028 Spot Bond					0.00000	100.75014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.78131				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.27690				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	102.24661				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.82223				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.84575				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.82419				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.85151				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.25416				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.77510				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.79692				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.05565				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	102.02236				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	101.01703				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG012 On 29/03/2028 Spot Bond					0.00000	101.38598				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG013 On 03/07/2028 Spot Bond					0.00000	100.93725				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC04 On 29/03/2024 Spot Bond					0.00000	100.88686				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.56254				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			5.82000	5.82000	5.82000	165.62168				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.85000	105.94730	8.85000	105.92224				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.07500	86.92908	10.07500	86.90586				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	101.17998				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.79760				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			9.30500	103.03260	9.30500	103.00680				0.00	0	
Total SSN041 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.53000	118.35398	5.53000	118.32947				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.90536				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.05436				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.10459				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	333.04618				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.22500	5.22500	5.22500	167.04640				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.83000	5.83000	5.83000	114.30844				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.28000	5.28000	5.28000	117.81281				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	213.98189				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.87262				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.88769				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.51681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.86402				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	234.31306				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.56134				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.63922				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			10.83000	87.10892	10.83000	87.08396				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.33963				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.51000	214.20790	5.51000	214.16345				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.67000	232.90577	5.67000	232.85649				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	96.32410				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2023 Spot Bond					0.00000	101.38879				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 31/08/2024 Spot Bond					0.00000	101.60400				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.76799				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.57502				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	99.60833				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.59500	7.59500	7.59500	101.30204				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	98.94896				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.45031				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.98924	111.02592	4.98924	111.00444				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.97828	45.44260	4.97828	110.82864				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.87816				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.39001				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.86632				0.00	0	
Total SSN183 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.10636				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			4.72500	4.72500	4.72500	100.81359				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	99.97526				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	102.06624				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	101.91675				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	101.78556				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	101.84656				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	101.27963				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	101.04008				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	101.04150				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	100.97477				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN20: On 13/10/2023 Spot Bond					0.00000	100.70299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN207 On 12/10/2023 Spot Bond					0.00000	100.55685				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.43438				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	103.17226				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	102.09410				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.90838				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	102.88010				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.36500	102.35275	9.36500	102.32715				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.88658				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.86559				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.82952				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.88807				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A21 On 21/02/2026 Spot Bond					0.00000	101.87300				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.62875				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.87300				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.49500	102.59006	7.49500	102.56921				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.00500	102.82357	8.00500	102.80128				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.78258				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.84381				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A13 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	23,700,000,000	
Total T18A13 SPOT									10,000,000,000,000.00	10,000,000,000	23,700,000,000	
Total For T18A13									10,000,000,000,000.00	10,000,000,000	23,700,000,000	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.88288				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.87308				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A23 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			017,000,000,000,000.00	10,170,000,000	32,500,000,000	
Total T18A23 SPOT									17,000,000,000,000.00	10,170,000,000	32,500,000,000	
Total For T18A23									17,000,000,000,000.00	10,170,000,000	32,500,000,000	
T18A32 On 21/08/2027 Spot Bond			9.57500	103.83355	9.57500	103.80672				0.00	0	
Total T18A32 SPOT										0.00	0	

Contract 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 T18A32									0.00	0	
T18A33 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,00
Total T18A33 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,00
Total For T18A33									10,000,000,000,000.00	10,000,000,000	10,000,000,00
TC001 On 15/02/2025 Spot Bond					0.00000	101.51389			0.00	0	
Total TC001 SPOT									0.00	0	
Total For TC001									0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.47293			0.00	0	
Total TC002 SPOT									0.00	0	
Total For TC002									0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.58866			0.00	0	
Total TFS156 SPOT									0.00	0	
Total For TFS156									0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	102.09205			0.00	0	100,000,00
Total TFS157 SPOT									0.00	0	100,000,00
Total For TFS157									0.00	0	100,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.39246			0.00	0	
Total TFS159 SPOT									0.00	0	
Total For TFS159									0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	102.00615			0.00	0	80,000,00
Total TFS162 SPOT									0.00	0	80,000,00
Total For TFS162									0.00	0	80,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	100.50056			0.00	0	70,000,00
Total TFS164 SPOT									0.00	0	70,000,00
Total For TFS164									0.00	0	70,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.44507			0.00	0	
Total TFS165 SPOT									0.00	0	
Total For TFS165									0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.46905			0.00	0	
Total TFS166 SPOT									0.00	0	
Total For TFS166									0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.86828			0.00	0	80,000,00
Total TFS167 SPOT									0.00	0	80,000,00
Total For TFS167									0.00	0	80,000,00
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.93047			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS168 On 30/11/2024 Spot Bond					0.00000	101.58055				0.00	0	10,000,00
Total TFS169 SPOT										0.00	0	10,000,00
Total For TFS169										0.00	0	10,000,00
TFS169 On 30/11/2026 Spot Bond					0.00000	101.67934				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS170 On 22/02/2025 Spot Bond					0.00000	101.80866				0.00	0	40,000,00
Total TFS171 SPOT										0.00	0	40,000,00
Total For TFS171										0.00	0	40,000,00
TFS171 On 22/02/2027 Spot Bond					0.00000	101.91299				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS172 On 30/01/2026 Spot Bond					0.00000	100.04937				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS173 On 30/01/2028 Spot Bond					0.00000	100.19585				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS174 On 13/03/2026 Spot Bond					0.00000	101.31081				0.00	0	70,000,00
Total TFS175 SPOT										0.00	0	70,000,00
Total For TFS175										0.00	0	70,000,00
TFS175 On 13/03/2028 Spot Bond					0.00000	101.33577				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.87326				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A3 On 21/08/2024 Spot Bond			8.77500	103.53465	8.77500	103.51009				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	101.88307				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.87718				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.04500	102.30402	6.04500	102.28719				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.92035				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.08971				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.99490				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.98117				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.07532				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.04982				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.40270				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.56922				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.47128				0.00	0	
Total TH16D3 SPOT										0.00	0	

Contract 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 TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.96122				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.93181				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.92201				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.03177				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.98669				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.98081				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.39214				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.31970				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.27467				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.76136				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.92210				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.74680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18B: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,500,000.00
Total TH18B3 SPOT										0.00	0	4,500,000.00
Total For TH18B3										0.00	0	4,500,000.00
TH18C: On 21/08/2027 Spot Bond					0.00000	102.05933				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.02013				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18C: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,400,000.00
Total TH18C3 SPOT										0.00	0	3,400,000.00
Total For TH18C3										0.00	0	3,400,000.00
TH18D: On 21/08/2027 Spot Bond					0.00000	102.25528				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.21610				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18D: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,100,000.00
Total TH18D3 SPOT										0.00	0	3,100,000.00
Total For TH18D3										0.00	0	3,100,000.00
TH18O On 21/08/2023 Spot Bond					0.00000	101.77843				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.76140				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TH18O: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			620,000,000,000.00	6,200,000,000	22,800,000.00	
Total TH18O3 SPOT									20,000,000,000,000.00	6,200,000,000	22,800,000.00	
Total For TH18O3									20,000,000,000,000.00	6,200,000,000	22,800,000.00	
TL25 On 04/09/2024 Spot Bond			9.72500	103.78012	9.72500	103.75335				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	102.54771				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.93500	101.51813	9.93500	101.49124				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.75168				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.42152				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.02062				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.14168				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.56558				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.90500	102.75106	9.90500	102.72389				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	83.63260	100.00000	83.45120				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.22500	103.01290	10.22500	102.98453				0.00	0	1,760,401,10
Total TN25 SPOT										0.00	0	1,760,401,10
Total For TN25										0.00	0	1,760,401,10
TN25/R On 19/08/2025 Spot Bond			100.00000	30.99545	100.00000	30.92609				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.40500	93.62760	11.40500	93.59938				0.00	0	6,485,993,50
Total TN27 SPOT										0.00	0	6,485,993,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TN27										0.00	0	6,485,993,50
TN27/R On 14/11/2027 Spot Bond			100.00000	13.47199	100.00000	13.44232				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.09500	96.51444	11.09500	96.48565				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.76500	97.27084	11.76500	97.24046				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.76512	8.00000	116.74010				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.68200	92.25952	12.68200	92.22818				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.06500	87.66210	13.06500	87.63179				0.00	0	665,073,90
Total TN40 SPOT										0.00	0	665,073,90
Total For TN40										0.00	0	665,073,90
TN40/R On 09/10/2040 Spot Bond			10.75000	103.37438	10.75000	103.34481				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	102.38361				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.85073				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.08000	104.37975	6.08000	106.16026				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.29018				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.17536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.18798				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.20539				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.89500	100.17994	7.89500	100.15874				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.57465				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.90500	102.35094	9.90500	102.32391				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.57267				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.90500	102.42771	8.90500	102.40333				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.42407				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.84497				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.27458				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.23556				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	101.46148				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.46570				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	95.61099				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	95.08078				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.35775				0.00	200,000,000	100,000,000
Total TU1A11 SPOT										0.00	200,000,000	100,000,000
Total For TU1A11										0.00	200,000,000	100,000,000
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.06479				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.40495				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	102.14951				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.65380				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.48708				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	100.82285				0.00	0	12,900,000,000
Total TWC448 SPOT										0.00	0	12,900,000,000

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 TWC448										0.00	0	12,900,000,00
TWC44 On 20/10/2023 Spot Bond					0.00000	100.62270				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
TWC45 On 06/11/2023 Spot Bond					0.00000	100.35166				0.00	0	
Total TWC451 SPOT										0.00	0	
Total For TWC451										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.19500	104.74639	11.19500	104.71539				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	102.07675				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.21683				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	102.10910				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.24916				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0' On 15/05/2024 Spot Bond					0.00000	102.06597				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.28150				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.73000	10.73000	10.73000	100.99927				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	102.28066				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1' On 15/05/2026 Spot Bond					0.00000	102.49914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.28150				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	102.33323				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0:On 15/05/2026 Spot Bond					0.00000	102.59624				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.56164				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	102.60473				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	102.54010				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0:On 15/05/2026 Spot Bond					0.00000	102.82679				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.84956				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.71350				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.70564				0.00	0	530,000,00
Total VKE18 SPOT										0.00	0	530,000,00
Total For VKE18										0.00	0	530,000,00
VKE19 On 27/08/2025 Spot Bond					0.00000	102.23285				0.00	0	2,000,000,00
Total VKE19 SPOT										0.00	0	2,000,000,00
Total For VKE19										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE20 On 27/08/2027 Spot Bond					0.00000	102.26955				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.95662				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.07e+017	855,609,877,100	784,281,689,500
Total for SPOT :										2.07e+017	855,609,877,100	784,281,689,500
Total Futures										2.07e+017	855,609,893,252	784,283,348,600
Total Options										19 632 687.50	23,250	211,600
Grand Total:										2.07e+017	855,609,916,502	784,283,560,200