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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2023

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 02/11/2023 Bond Future			12.74395	72.09899	12.57936	72.82509			0.00	0	
ES33 On 01/02/2024 Bond Future			12.88726	73.74170	12.71548	74.48439			0.00	0	
ES33 On 02/05/2024 Bond Future			13.03496	71.62243	12.85568	72.38191			0.00	0	
ES33 On 01/08/2024 Bond Future			13.18629	73.26725	12.99905	74.04409			0.00	0	
ES33 On 07/11/2024 Bond Future			13.39219	71.16660	13.19569	71.96113			0.00	0	
Total ES33 Future									0.00	0	
Total For ES33									0.00	0	
ES42 On 02/11/2023 Bond Future			13.20859	68.00512	13.04426	68.83435			0.00	0	
ES42 On 01/02/2024 Bond Future			13.33938	69.55471	13.16856	70.40294			0.00	0	
ES42 On 02/05/2024 Bond Future			13.47887	66.87712	13.30107	67.74458			0.00	0	
ES42 On 01/08/2024 Bond Future			13.61880	68.41206	13.43387	69.29935			0.00	0	
ES42 On 07/11/2024 Bond Future			13.80250	65.73189	13.60906	66.63950			0.00	0	
Total ES42 Future									0.00	0	
Total For ES42									0.00	0	
I2025 On 02/11/2023 Bond Future			173.05003	173.05003	172.96332	172.96332			0.00	0	5,5

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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	01/02/2024	Bond Future			175.20671	175.20671	175.11821	175.11821				0.00	0	2
I2025	On	02/05/2024	Bond Future			179.20093	179.20093	179.11013	179.11013				0.00	0	
I2025	On	01/08/2024	Bond Future			181.49029	181.49029	181.39738	181.39738				0.00	0	
I2025	On	07/11/2024	Bond Future			185.72211	185.72211	185.62609	185.62609				0.00	0	
Total I2025 Future													0.00	0	5,75
Total For I2025													0.00	0	5,75
I2029	On	02/11/2023	Bond Future			125.06316	125.06316	125.46491	125.46491				0.00	0	1,28
I2029	On	01/02/2024	Bond Future			127.91249	127.91249	128.32353	128.32353				0.00	0	7
I2029	On	02/05/2024	Bond Future			129.46764	129.46764	129.88789	129.88789				0.00	0	
I2029	On	01/08/2024	Bond Future			132.44312	132.44312	132.87282	132.87282				0.00	0	
I2029	On	07/11/2024	Bond Future			134.13885	134.13885	134.57749	134.57749				0.00	0	
Total I2029 Future													0.00	0	2,01
Total For I2029													0.00	0	2,01
I2033	On	02/11/2023	Bond Future			119.65477	119.65477	119.76267	119.76267				0.00	0	2,28
I2033	On	01/02/2024	Bond Future			122.38086	122.38086	122.49125	122.49125				0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.71494	123.71494	123.82775	123.82775				0.00	0	
I2033	On	01/08/2024	Bond Future			126.55829	126.55829	126.67349	126.67349				0.00	0	
I2033	On	07/11/2024	Bond Future			128.01876	128.01876	128.13582	128.13582				0.00	0	
Total I2033 Future													0.00	0	8,35
Total For I2033													0.00	0	8,35
I2038	On	02/11/2023	Bond Future			130.39259	130.39259	130.39897	130.39897				0.00	0	4,66
I2038	On	01/02/2024	Bond Future			131.35426	131.35426	131.36076	131.36076				0.00	0	
I2038	On	02/05/2024	Bond Future			134.34847	134.34847	134.35502	134.35502				0.00	0	
I2038	On	01/08/2024	Bond Future			135.37803	135.37803	135.38483	135.38483				0.00	0	
I2038	On	07/11/2024	Bond Future			138.53275	138.53275	138.53893	138.53893				0.00	0	
Total I2038 Future													0.00	0	4,66
Total For I2038													0.00	0	4,66
I2046	On	02/11/2023	Bond Future			113.38598	113.38598	113.39143	113.39143				0.00	0	16,14
I2046	On	01/02/2024	Bond Future			115.96926	115.96926	115.97509	115.97509				0.00	0	
I2046	On	02/05/2024	Bond Future			116.47443	116.47443	116.48019	116.48019				0.00	0	
I2046	On	01/08/2024	Bond Future			119.15078	119.15078	119.15654	119.15654				0.00	0	
I2046	On	07/11/2024	Bond Future			119.73849	119.73849	119.74319	119.74319				0.00	0	
Total I2046 Future													0.00	0	16,14
Total For I2046													0.00	0	16,14
I2050	On	02/11/2023	Bond Future			114.90638	114.90638	115.71000	115.71000				0.00	0	14,08
I2050	On	01/02/2024	Bond Future			115.28597	115.28597	116.10801	116.10801				0.00	0	
I2050	On	02/05/2024	Bond Future			117.91403	117.91403	118.75475	118.75475				0.00	0	
I2050	On	01/08/2024	Bond Future			118.32917	118.32917	119.18958	119.18958				0.00	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
I2050	On	07/11/2024	Bond Future			121.08596	121.08596	121.96589	121.96589			0.00	0	
Total I2050 Future												0.00	0	14,08
Total For I2050												0.00	0	14,08
R186	On	02/11/2023	Bond Future			8.99149	107.99296	8.86140	108.34999		4.18	60,476,057.60	560	132,35
R186	On	01/02/2024	Bond Future			8.97354	105.11658	8.83034	105.48174		4.11	0.00	0	
R186	On	02/05/2024	Bond Future			8.95129	107.48818	8.79257	107.86145		3.69	0.00	0	
R186	On	01/08/2024	Bond Future			8.91540	104.62296	8.73792	105.00456		3.43	0.00	0	
R186	On	07/11/2024	Bond Future			8.94959	107.02954	8.74701	107.41936		2.97	0.00	0	
Total R186 Future												60,476,057.60	560	132,35
R186	On	02/11/2023	Bond Future	9.15	Call			1,346.84000	1.34684	1,112,620	4.37	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			556.87000	0.55687	679,680	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,794.37000	1.79437	1,526,660	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			380.21000	0.38021	469,530	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,815.07000	1.81507	1,546,070	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			373.88000	0.37388	461,910	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,835.70000	1.83570	1,565,400	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			367.49000	0.36749	454,220	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,234.69000	4.23469	3,892,520	5.08	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			56.49000	0.05649	71,350	5.08	0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.51	Call			2,333.35000	2.33335	2,072,100	4.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			614.50000	0.61450	718,410	4.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,352.30000	2.35230	2,090,140	4.51	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			608.43000	0.60843	711,430	4.51	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,314.70000	2.31470	2,054,370	4.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			620.88000	0.62088	725,710	4.50	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,394.28000	2.39428	2,665,030	3.37	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,855.90000	2.85590	2,584,900	4.20	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			675.81000	0.67581	778,080	4.20	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			513.92000	0.51392	413,470	3.36	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,427.76000	2.42776	2,700,580	3.36	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			4,109.31000	4.10931	3,800,190	4.53	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			406.62000	0.40662	470,770	4.53	0.00	0	2,0
R186	On	02/05/2024	Bond Future	8.00	Call			521.26000	0.52126	419,780	3.37	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,410.98000	2.41098	2,682,770	3.37	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			528.68000	0.52868	426,160	3.37	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			1,369.91000	1.36991	1,182,390	3.41	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			1,451.67000	1.45167	1,645,750	3.41	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call			1,345.40000	1.34540	1,159,800	3.40	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			1,470.32000	1.47032	1,666,320	3.40	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/08/2024	Bond Future	8.69	Call			1,357.84000	1.35784	1,171,270	3.40	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			1,461.18000	1.46118	1,656,210	3.40	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Put			1,141.79000	1.14179	1,305,890	3.13	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Call			1,909.12000	1.90912	1,682,630	3.13	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Put			1,135.53000	1.13553	1,298,860	3.13	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Call			1,883.48000	1.88348	1,658,530	3.12	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Put			1,148.10000	1.14810	1,312,970	3.12	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Call			1,896.28000	1.89628	1,670,560	3.13	0.00	0	
Total R186 Option												0.00	0	7,45
Total For R186												60,476,057.60	560	139,88
R197	On	02/11/2023	Bond Future			341.77840	341.77840	341.80098	341.80098			0.00	0	
Total R197 Future												0.00	0	
Total For R197												0.00	0	
R202	On	02/11/2023	Bond Future			258.31360	258.31360	258.54430	258.54430			0.00	0	4,72
R202	On	01/02/2024	Bond Future			259.24841	259.24841	259.48463	259.48463			0.00	0	46
R202	On	02/05/2024	Bond Future			265.15844	265.15844	265.39952	265.39952			0.00	0	
R202	On	01/08/2024	Bond Future			266.17743	266.17743	266.42502	266.42502			0.00	0	
R202	On	07/11/2024	Bond Future			272.38021	272.38021	272.63228	272.63228			0.00	0	
Total R202 Future												0.00	0	5,20
Total For R202												0.00	0	5,20
R2030	On	02/11/2023	Bond Future			10.37779	91.41249	10.20578	92.13835		8.85	34,371,096.24	376	89,58
R2030	On	01/02/2024	Bond Future			10.44058	89.46736	10.25916	90.20966		8.98	0.00	0	
R2030	On	02/05/2024	Bond Future			10.51329	91.48571	10.32176	92.24463		8.44	0.00	0	
R2030	On	01/08/2024	Bond Future			10.58919	89.56156	10.38639	90.33765		8.10	0.00	0	
R2030	On	07/11/2024	Bond Future			10.70792	91.62112	10.49215	92.41463		7.60	0.00	0	
Total R2030 Future												34,371,096.24	376	89,58
R2030	On	02/11/2023	Bond Future	9.57	Call			512.47000	0.51247	342,200	8.45	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			3,260.26000	3.26026	3,815,850	8.45	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			934.57000	0.93457	669,130	8.58	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.89	Put			2,286.45000	2.28645	2,746,870	8.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,258.94000	1.25894	934,340	8.71	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Put			677.50000	0.67750	864,050	9.39	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Put			420.16000	0.42016	542,940	9.74	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,987.08000	1.98708	1,559,070	8.98	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put			1,209.98000	1.20998	1,507,830	8.98	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			2,614.39000	2.61439	2,120,080	9.21	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Put			878.81000	0.87881	1,110,360	9.21	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			3,154.20000	3.15420	2,614,890	9.39	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/11/2023 Bond Future	12.27	Put			67.28000	0.06728	88,520	10.98		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Call			3,185.36000	3.18536	2,643,750	9.41		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			667.72000	0.66772	851,970	9.41		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,216.48000	3.21648	2,672,580	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			657.92000	0.65792	839,880	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			4,195.24000	4.19524	3,592,160	9.74		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.07	Put			1,837.14000	1.83714	2,238,400	8.71		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			5,270.15000	5.27015	4,623,370	10.08		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			260.26000	0.26026	339,340	10.08		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			5,769.09000	5.76909	5,107,480	10.23		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			208.84000	0.20884	273,090	10.23		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			8,312.96000	8.31296	7,608,340	10.98		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,517.73000	1.51773	1,221,130	8.78		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,052.12000	3.05212	3,497,820	8.78		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			1,586.40000	1.58640	1,280,840	8.80		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	9.93	Put			2,952.97000	2.95297	3,389,710	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,844.56000	1.84456	1,507,350	8.87		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			2,626.76000	2.62676	3,031,850	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			2,024.09000	2.02409	1,666,540	8.93		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,433.08000	2.43308	2,817,830	8.93		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			1,046.98000	1.04698	819,020	8.70		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			3,937.88000	3.93788	4,452,220	8.70		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			4,127.48000	4.12748	3,600,980	9.58		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,143.87000	1.14387	1,359,670	9.58		0.00	0	70
R2030 On 01/02/2024 Bond Future	11.31	Call			5,051.59000	5.05159	4,477,840	9.86		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			856.27000	0.85627	1,024,820	9.86		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	10.00	Call			1,711.31000	1.71131	1,389,990	8.83		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.00	Put			2,785.11000	2.78511	3,206,090	8.83		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			5,205.87000	5.20587	4,625,350	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			817.10000	0.81710	978,880	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			5,236.80000	5.23680	4,654,950	9.91		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			809.40000	0.80940	969,850	9.91		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,526.10000	2.52610	2,117,670	9.08		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			1,989.98000	1.98998	2,323,850	9.08		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Call			6,769.40000	6.76940	6,133,690	10.36		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			513.44000	0.51344	620,030	10.36		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.86	Call			6,802.05000	6.80205	6,165,400	10.37		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			508.52000	0.50852	614,170	10.37		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.35	Call			5,175.00000	5.17500	4,595,820	9.89		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			824.87000	0.82487	987,990	9.89		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 01/02/2024 Bond Future	12.10	Call			7,593.21000	7.59321	6,936,340	10.59		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			404.30000	0.40430	489,730	10.59		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.75	Call			6,443.91000	6.44391	5,817,900	10.27		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Put			564.82000	0.56482	681,110	10.27		0.00	0	20
R2030 On 02/05/2024 Bond Future	9.66	Put			4,151.93000	4.15193	4,647,080	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,695.14000	1.69514	1,403,670	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			3,762.62000	3.76262	4,230,070	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			3,738.06000	3.73806	4,203,610	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,727.73000	1.72773	1,432,490	8.21		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			3,713.31000	3.71331	4,176,990	8.21		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Call			2,327.22000	2.32722	1,969,370	8.39		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			2,974.44000	2.97444	3,375,510	8.39		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,467.33000	1.46733	1,203,560	8.15		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.62	Put			2,161.75000	2.16175	2,479,270	8.70		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,836.17000	3.83617	3,361,480	8.86		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			1,878.43000	1.87843	2,162,660	8.86		0.00	0	
R2030 On 02/05/2024 Bond Future	11.12	Call			4,630.93000	4.63093	4,110,840	9.10		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Put			1,519.93000	1.51993	1,758,760	9.10		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,711.54000	1.71154	1,418,170	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			845.73000	0.84573	988,900	9.78		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			8,351.73000	8.35173	7,698,480	10.04		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			597.95000	0.59795	703,620	10.04		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	13.15	Call			10,708.68000	10.70868	10,004,210	10.04		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			270.04000	0.27004	324,490	10.04		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Call			3,340.05000	3.34005	2,898,650	8.70		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.94	Call			7,014.27000	7.01427	6,398,520	9.78		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Call			2,901.64000	2.90164	2,506,430	8.19		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Put			2,926.23000	2.92623	3,307,110	8.19		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Call			2,922.74000	2.92274	2,525,860	8.20		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Put			2,908.85000	2.90885	3,288,060	8.20		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Call			2,880.98000	2.88098	2,487,430	8.18		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Put			2,944.06000	2.94406	3,326,600	8.18		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Put			2,736.98000	2.73698	3,089,200	7.75		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Call			3,669.49000	3.66949	3,226,750	7.76		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Put			2,722.23000	2.72223	3,073,000	7.76		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Call			3,691.70000	3.69170	3,247,520	7.77		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Put			2,707.96000	2.70796	3,057,290	7.77		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Call			3,647.73000	3.64773	3,206,440	7.75		0.00	0	
Total R2030 Option										0.00	0	19,50

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 R2030										34,371,096.24	376	109,17
R2032 On 02/11/2023 Bond Future			11.15928	85.24342	10.98865	86.06725		11.10		427,836,724.98	5,019	196,06
R2032 On 01/02/2024 Bond Future			11.24659	87.16526	11.06822	88.00776		11.11		0.00	0	
R2032 On 02/05/2024 Bond Future			11.33987	84.96916	11.15324	85.83052		11.03		0.00	0	
R2032 On 01/08/2024 Bond Future			11.43551	86.90201	11.24010	87.78284		9.83		0.00	0	
R2032 On 07/11/2024 Bond Future			11.57754	84.73482	11.37184	85.63555		9.96		0.00	0	
Total R2032 Future										427,836,724.98	5,019	196,06
R2032 On 02/11/2023 Bond Future	10.35	Call			582.00000	0.58200	388,820	10.35		0.00	0	7,7!
R2032 On 02/11/2023 Bond Future	10.35	Put			3,760.35000	3.76035	4,391,000	10.35		0.00	0	
R2032 On 02/11/2023 Bond Future	10.58	Call			923.59000	0.92359	652,110	10.57		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.58	Put			2,939.78000	2.93978	3,492,130	10.57		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			941.21000	0.94121	666,090	10.58		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			1,597.76000	1.59776	1,962,120	11.23		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			1,316.39000	1.31639	1,629,850	11.44		0.00	0	
R2032 On 02/11/2023 Bond Future	10.71	Call			1,168.75000	1.16875	849,320	10.72		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.71	Put			2,536.86000	2.53686	3,041,260	10.72		0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Call			1,844.37000	1.84437	1,417,060	11.10		0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Put			1,789.24000	1.78924	2,185,760	11.10		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Call			2,088.36000	2.08836	1,628,890	11.23		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Put			810.36000	0.81036	1,019,700	11.95		0.00	0	15,50
R2032 On 02/11/2023 Bond Future	11.22	Call			2,465.79000	2.46579	1,961,980	11.41		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,351.31000	1.35131	1,671,330	11.41		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			2,495.98000	2.49598	1,988,880	11.42		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			1,333.76000	1.33376	1,650,490	11.42		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,526.32000	2.52632	2,015,950	11.44		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			314.62000	0.31462	403,140	12.89		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.28	Call			2,649.42000	2.64942	2,126,150	11.49		0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			1,249.02000	1.24902	1,549,580	11.49		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.50	Call			3,367.66000	3.36766	2,779,310	11.81		0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Put			929.74000	0.92974	1,165,220	11.81		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Call			3,714.31000	3.71431	3,099,820	11.95		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Put			2,907.32000	2.90732	3,456,030	10.58		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Call			4,364.25000	4.36425	3,708,230	12.21		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			630.09000	0.63009	797,900	12.21		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.90	Call			4,812.83000	4.81283	4,132,940	12.39		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			531.32000	0.53132	675,260	12.39		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			6,209.39000	6.20939	5,474,080	12.89		0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,985.67000	1.98567	1,625,450	10.89		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.76	Put			3,467.49000	3.46749	3,949,770	10.89		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2032 On 01/02/2024 Bond Future	11.75	Call			4,691.57000	4.69157	4,107,770	11.91		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,529.27000	1.52927	1,787,970	11.91		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.01	Call			787.94000	0.78794	601,860	10.47		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			6,017.94000	6.01794	6,674,360	10.47		0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			1,644.53000	1.64453	1,326,650	10.76		0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			3,958.02000	3.95802	4,482,640	10.76		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			5,016.37000	5.01637	4,414,500	12.02		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,403.23000	1.40323	1,643,860	12.02		0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			2,028.86000	2.02886	1,663,630	10.91		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			3,413.52000	3.41352	3,890,790	10.91		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Call			2,764.83000	2.76483	2,323,100	11.20		0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Put			2,661.37000	2.66137	3,062,140	11.20		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Call			8,093.75000	8.09375	7,372,550	13.02		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			650.17000	0.65017	771,470	13.02		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			4,950.74000	4.95074	4,352,400	12.00		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,427.51000	1.42751	1,671,670	12.00		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,983.63000	4.98363	4,383,520	12.01		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			1,415.43000	1.41543	1,657,820	12.01		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			7,261.67000	7.26167	6,565,220	12.76		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			795.96000	0.79596	942,010	12.76		0.00	0	20
R2032 On 01/02/2024 Bond Future	12.62	Call			7,694.22000	7.69422	6,984,350	12.89		0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			716.30000	0.71630	848,930	12.89		0.00	0	1,20
R2032 On 02/05/2024 Bond Future	10.54	Put			4,831.15000	4.83115	5,372,380	10.67		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,937.60000	1.93760	1,615,390	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			4,801.12000	4.80112	5,340,270	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Put			4,682.69000	4.68269	5,213,500	10.71		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			2,128.70000	2.12870	1,785,640	10.75		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			4,509.00000	4.50900	5,027,300	10.75		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,612.71000	1.61271	1,329,050	10.58		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			5,403.90000	5.40390	5,981,600	10.58		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,919.11000	1.91911	1,598,980	10.67		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Put			3,396.06000	3.39606	3,823,010	11.11		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,769.34000	3.76934	3,283,650	11.36		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			2,861.55000	2.86155	3,237,220	11.36		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,956.19000	1.95619	1,631,910	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			4,771.24000	4.77124	5,308,320	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			2,012.87000	2.01287	1,682,320	10.71		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.18	Put			800.34000	0.80034	927,690	13.07		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			10,139.85000	10.13985	9,390,580	13.07		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			684.24000	0.68424	796,330	13.07		0.00	0	1,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/05/2024	Bond Future	10.86	Call		2,566.57000	2.56657	2,179,580	10.91	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put		3,943.23000	3.94323	4,417,600	10.91	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		3,101.59000	3.10159	2,667,180	11.11	0.00	0	50
R2032	On	02/05/2024	Bond Future	12.90	Call		8,641.66000	8.64166	7,934,580	12.97	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,006.28000	1.00628	1,160,560	12.97	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call		9,575.01000	9.57501	8,841,000	13.07	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		3,155.15000	3.15515	2,721,080	9.75	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		3,610.99000	3.61099	4,057,750	9.75	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		3,178.96000	3.17896	2,742,930	9.75	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		3,589.12000	3.58912	4,033,920	9.75	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		3,131.78000	3.13178	2,699,650	9.74	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		3,633.33000	3.63333	4,082,030	9.74	0.00	0	
R2032	On	07/11/2024	Bond Future	11.47	Put		3,641.79000	3.64179	4,059,910	10.15	0.00	0	
R2032	On	07/11/2024	Bond Future	11.48	Call		4,097.92000	4.09792	3,613,660	10.15	0.00	0	
R2032	On	07/11/2024	Bond Future	11.48	Put		3,622.75000	3.62275	4,039,220	10.15	0.00	0	
R2032	On	07/11/2024	Bond Future	11.49	Call		4,123.12000	4.12312	3,637,200	10.16	0.00	0	
R2032	On	07/11/2024	Bond Future	11.49	Put		3,604.20000	3.60420	4,019,010	10.16	0.00	0	
R2032	On	07/11/2024	Bond Future	11.47	Call		4,073.17000	4.07317	3,590,560	10.15	0.00	0	
Total R2032 Option											0.00	0	42,60
Total For R2032											427,836,724.98	5,019	238,66
R2035	On	02/11/2023	Bond Future			11.89530	83.11713	11.72028	84.05418	13.36	18,285,768.60	220	168,47
R2035	On	01/02/2024	Bond Future			12.00524	84.99094	11.82291	85.94919	12.87	0.00	0	
R2035	On	02/05/2024	Bond Future			12.11152	82.39487	11.92178	83.37461	13.12	0.00	0	
R2035	On	01/08/2024	Bond Future			12.21908	84.26940	12.02146	85.27132	12.41	0.00	0	
R2035	On	07/11/2024	Bond Future			12.37405	81.69247	12.16729	82.71707	12.10	0.00	0	
Total R2035 Future											18,285,768.60	220	168,41
R2035	On	02/11/2023	Bond Future	10.62	Call		269.36000	0.26936	164,300	12.25	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put		6,521.14000	6.52114	7,353,130	12.25	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call		833.59000	0.83359	578,630	12.82	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Put		4,165.05000	4.16505	4,847,140	12.82	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		1,393.67000	1.39367	1,027,510	13.23	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put		2,141.76000	2.14176	2,583,400	13.74	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put		183.11000	0.18311	232,770	16.39	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.42	Call		1,416.27000	1.41627	1,046,150	13.25	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		3,059.64000	3.05964	3,626,570	13.25	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		1,438.93000	1.43893	1,064,860	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		3,026.83000	3.02683	3,589,810	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call		2,248.10000	2.24810	1,752,690	13.74	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.41	Put		3,092.55000	3.09255	3,663,440	13.23	0.00	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
R2035 On 02/11/2023 Bond Future	12.24	Call			3,908.62000	3.90862	3,244,180	14.51		0.00	0	76
R2035 On 02/11/2023 Bond Future	12.24	Put			1,169.55000	1.16955	1,442,160	14.51		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			6,318.13000	6.31813	5,515,480	15.43		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			526.09000	0.52609	660,490	15.43		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			9,458.89000	9.45889	8,571,500	16.39		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			4,163.74000	4.16374	3,573,550	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,301.73000	2.30173	2,669,790	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,860.43000	8.86043	8,047,730	15.15		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			793.98000	0.79398	939,530	15.15		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Call			702.44000	0.70244	524,220	11.84		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,439.08000	7.43908	8,219,110	11.84		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			1,411.35000	1.41135	1,110,420	12.17		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Put			5,257.69000	5.25769	5,915,010	12.17		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			4,196.26000	4.19626	3,603,670	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,282.96000	2.28296	2,648,620	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			4,228.86000	4.22886	3,633,890	13.46		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,264.33000	2.26433	2,627,610	13.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,909.85000	5.90985	6,543,540	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,047.11000	2.04711	1,698,780	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			5,873.80000	5.87380	6,505,210	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			2,008.29000	2.00829	1,664,530	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			5,946.06000	5.94606	6,582,040	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,027.65000	2.02765	1,681,600	12.58		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,588.52000	3.58852	3,109,950	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			4,732.07000	4.73207	5,255,420	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,614.12000	3.61412	3,133,470	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			4,705.55000	4.70555	5,226,820	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,563.00000	3.56300	3,086,510	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			4,758.71000	4.75871	5,284,140	12.23		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Put			4,500.34000	4.50034	4,988,060	12.26		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Call			4,540.88000	4.54088	4,002,150	12.27		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Put			4,477.37000	4.47737	4,963,240	12.27		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Call			4,567.94000	4.56794	4,027,360	12.28		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Put			4,454.51000	4.45451	4,938,530	12.28		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Call			4,513.89000	4.51389	3,977,010	12.26		0.00	0	
Total R2035 Option										0.00	0	4,56
Total For R2035										18,285,768.60	220	173,00
R2037 On 02/11/2023 Bond Future			12.26508	77.91245	12.10077	78.78661		14.44		0.00	0	63,98
R2037 On 01/02/2024 Bond Future			12.37446	75.41261	12.20367	76.30652		14.70		0.00	0	76,98

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	02/05/2024			12.49072	77.11366	12.31325	78.02762		14.25	0.00	0	
R2037	On	01/08/2024			12.61228	74.61182	12.42759	75.54647		14.55	0.00	0	
R2037	On	07/11/2024			12.76516	76.32505	12.57248	77.28088		13.43	0.00	0	
Total R2037 Future											0.00	0	140,94
R2037	On	02/11/2023	11.55	Call			919.87000	0.91987	659,940	13.74	0.00	0	
R2037	On	02/11/2023	11.55	Put			3,960.51000	3.96051	4,574,740	13.74	0.00	0	
R2037	On	02/11/2023	11.56	Call			937.29000	0.93729	673,840	13.76	0.00	0	
R2037	On	02/11/2023	11.56	Put			3,921.16000	3.92116	4,531,870	13.76	0.00	0	
R2037	On	02/11/2023	11.57	Call			954.91000	0.95491	687,930	13.77	0.00	0	
R2037	On	02/11/2023	13.89	Put			222.42000	0.22242	275,410	17.55	0.00	0	7:
R2037	On	02/11/2023	11.57	Put			3,882.07000	3.88207	4,489,250	13.77	0.00	0	
R2037	On	02/11/2023	12.02	Call			1,964.17000	1.96417	1,532,590	14.47	0.00	0	7:
R2037	On	02/11/2023	12.02	Put			2,399.32000	2.39932	2,841,900	14.47	0.00	0	
R2037	On	02/11/2023	12.52	Call			3,531.60000	3.53160	2,935,670	15.31	0.00	0	7:
R2037	On	02/11/2023	12.52	Put			1,330.05000	1.33005	1,608,280	15.31	0.00	0	
R2037	On	02/11/2023	13.89	Call			8,997.61000	8.99761	8,176,440	17.55	0.00	0	
R2037	On	01/02/2024	12.32	Call			3,492.43000	3.49243	2,992,190	15.19	0.00	0	
R2037	On	01/02/2024	12.32	Put			2,881.88000	2.88188	3,275,550	15.19	0.00	0	
R2037	On	01/02/2024	13.93	Call			9,165.26000	9.16526	8,400,060	17.65	0.00	0	
R2037	On	01/02/2024	13.93	Put			798.39000	0.79839	927,100	17.65	0.00	0	2,5:
R2037	On	01/02/2024	12.09	Call			2,836.91000	2.83691	2,393,120	14.84	0.00	0	2,5:
R2037	On	01/02/2024	12.09	Put			3,440.50000	3.44050	3,890,620	14.84	0.00	0	
R2037	On	01/02/2024	12.31	Call			3,462.76000	3.46276	2,964,900	15.17	0.00	0	
R2037	On	01/02/2024	12.31	Put			2,904.41000	2.90441	3,300,460	15.17	0.00	0	
R2037	On	01/02/2024	12.33	Call			3,522.20000	3.52220	3,019,590	15.20	0.00	0	
R2037	On	01/02/2024	12.33	Put			2,859.50000	2.85950	3,250,800	15.20	0.00	0	
R2037	On	01/02/2024	12.93	Call			5,479.93000	5.47993	4,851,430	16.14	0.00	0	
R2037	On	01/02/2024	12.93	Put			1,782.70000	1.78270	2,048,110	16.14	0.00	0	2,5:
R2037	On	02/05/2024	11.44	Put			6,520.93000	6.52093	7,138,530	13.45	0.00	0	
R2037	On	02/05/2024	11.45	Call			1,797.05000	1.79705	1,498,580	13.46	0.00	0	
R2037	On	02/05/2024	11.45	Put			6,482.29000	6.48229	7,097,780	13.46	0.00	0	
R2037	On	02/05/2024	11.43	Call			1,761.05000	1.76105	1,466,790	13.44	0.00	0	
R2037	On	02/05/2024	11.43	Put			6,559.74000	6.55974	7,179,440	13.44	0.00	0	
R2037	On	02/05/2024	11.44	Call			1,778.99000	1.77899	1,482,630	13.45	0.00	0	
R2037	On	01/08/2024	12.10	Call			3,533.42000	3.53342	3,096,470	14.40	0.00	0	
R2037	On	01/08/2024	12.10	Put			5,233.65000	5.23365	5,731,350	14.40	0.00	0	
R2037	On	01/08/2024	12.11	Call			3,558.05000	3.55805	3,119,230	14.41	0.00	0	
R2037	On	01/08/2024	12.11	Put			5,205.56000	5.20556	5,701,390	14.41	0.00	0	
R2037	On	01/08/2024	12.09	Call			3,508.87000	3.50887	3,073,800	14.39	0.00	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
R2037	On	01/08/2024	Bond Future	12.09	Put			5.26187000	5.26187	5,761,450	14.39	0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Put			4,644.13000	4.64413	5,094,290	13.50	0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Call			4,658.69000	4.65869	4,151,340	13.51	0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Put			4,621.05000	4.62105	5,069,530	13.51	0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Call			4,685.73000	4.68573	4,176,700	13.52	0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Put			4,598.08000	4.59808	5,044,880	13.52	0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Call			4,631.72000	4.63172	4,126,050	13.50	0.00	0	
Total R2037 Option												0.00	0	9,65
Total For R2037												0.00	0	150,63
R2040	On	02/11/2023	Bond Future			12.50757	78.25787	12.34853	79.14880		15.30	5,712,824.51	73	38,37
R2040	On	01/02/2024	Bond Future			12.62009	75.51541	12.45486	76.42647		15.64	100,662,041.53	1,333	91,86
R2040	On	02/05/2024	Bond Future			12.73885	77.21873	12.56725	78.15025		15.17	0.00	0	
R2040	On	01/08/2024	Bond Future			12.86294	74.46883	12.68446	75.42146		15.19	0.00	0	
R2040	On	07/11/2024	Bond Future			13.01689	76.17801	12.83080	77.15222		14.15	0.00	0	
Total R2040 Future												106,374,866.04	1,406	130,26
R2040	On	02/11/2023	Bond Future	11.50	Call			539.70000	0.53970	368,180	14.17	0.00	0	87
R2040	On	02/11/2023	Bond Future	11.50	Put			5,582.09000	5.58209	6,301,500	14.17	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			641.62000	0.64162	445,710	14.27	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			5,186.92000	5.18692	5,881,940	14.27	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			655.19000	0.65519	456,130	14.28	0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Put			3,068.83000	3.06883	3,578,300	15.05	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put			477.42000	0.47742	581,780	17.77	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.60	Call			669.06000	0.66906	466,820	14.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			5,090.82000	5.09082	5,779,510	14.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call			990.19000	0.99019	720,120	14.56	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put			4,192.36000	4.19236	4,813,220	14.56	0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Call			1,643.30000	1.64330	1,261,840	15.05	0.00	0	87
R2040	On	02/11/2023	Bond Future	11.59	Put			5,138.68000	5.13868	5,830,550	14.28	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call			3,142.82000	3.14282	2,584,320	15.93	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put			1,741.57000	1.74157	2,074,000	15.93	0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Call			4,504.83000	4.50483	3,841,570	16.60	0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Put			1,114.17000	1.11417	1,341,840	16.60	0.00	0	87
R2040	On	02/11/2023	Bond Future	13.64	Call			7,263.91000	7.26391	6,477,340	17.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call			3,051.86000	3.05186	2,593,680	15.80	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put			3,639.04000	3.63904	4,091,920	15.80	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call			2,994.62000	2.99462	2,541,550	15.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put			3,694.60000	3.69460	4,152,590	15.77	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call			3,023.18000	3.02318	2,567,550	15.78	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put			3,666.73000	3.66673	4,122,160	15.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	02/05/2024	Bond Future	11.61	Put		7,294.28000	7.29428	7,937,910	14.24	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,769.07000	1.76907	1,479,040	14.25	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		7,251.59000	7.25159	7,893,080	14.25	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,732.58000	1.73258	1,446,810	14.23	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		7,337.40000	7.33740	7,983,150	14.23	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,750.65000	1.75065	1,462,760	14.24	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		3,604.55000	3.60455	3,163,310	15.01	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		5,553.84000	5.55384	6,065,230	15.01	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		3,630.44000	3.63044	3,187,250	15.02	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		5,523.67000	5.52367	6,033,110	15.02	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		3,579.05000	3.57905	3,139,750	15.00	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		5,584.47000	5.58447	6,097,800	15.00	0.00	0	
R2040	On	07/11/2024	Bond Future	12.84	Put		4,859.67000	4.85967	5,313,880	14.25	0.00	0	
R2040	On	07/11/2024	Bond Future	12.85	Call		4,936.92000	4.93692	4,415,210	14.26	0.00	0	
R2040	On	07/11/2024	Bond Future	12.85	Put		4,835.48000	4.83548	5,287,980	14.26	0.00	0	
R2040	On	07/11/2024	Bond Future	12.86	Call		4,965.60000	4.96560	4,442,180	14.27	0.00	0	
R2040	On	07/11/2024	Bond Future	12.86	Put		4,811.41000	4.81141	5,262,200	14.27	0.00	0	
R2040	On	07/11/2024	Bond Future	12.84	Call		4,908.30000	4.90830	4,388,300	14.25	0.00	0	
Total R2040 Option											0.00	0	3,00
Total For R2040											106,374,866.04	1,406	133,27
R2044	On	02/11/2023	Bond Future			12.57958	74.45772	12.41542	75.37934	16.24	0.00	0	52,34
R2044	On	01/02/2024	Bond Future			12.68875	71.75478	12.51832	72.69720	16.63	0.00	0	31,87
R2044	On	02/05/2024	Bond Future			12.80352	73.37322	12.62663	74.33686	16.16	0.00	0	
R2044	On	01/08/2024	Bond Future			12.92319	70.66101	12.73934	71.64647	16.24	0.00	0	
R2044	On	07/11/2024	Bond Future			13.07085	72.28254	12.87928	73.29034	15.15	0.00	0	
Total R2044 Future											0.00	0	84,16
R2044	On	02/11/2023	Bond Future	11.55	Call		536.86000	0.53686	362,880	15.11	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,738.78000	5.73878	6,486,420	15.11	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		548.89000	0.54889	371,890	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,687.22000	5.68722	6,431,840	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		561.11000	0.56111	381,060	15.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,635.94000	5.63594	6,377,510	15.13	0.00	0	
R2044	On	02/11/2023	Bond Future	12.00	Call		1,288.75000	1.28875	957,410	15.79	0.00	0	5,84
R2044	On	02/11/2023	Bond Future	12.00	Put		3,711.49000	3.71149	4,301,770	15.79	0.00	0	
R2044	On	02/11/2023	Bond Future	12.75	Call		3,474.78000	3.47478	2,872,230	17.19	0.00	0	
R2044	On	02/11/2023	Bond Future	12.75	Put		1,616.97000	1.61697	1,936,040	17.19	0.00	0	5,84
R2044	On	01/02/2024	Bond Future	12.28	Call		2,655.66000	2.65566	2,219,330	16.28	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,008.88000	4.00888	4,514,970	16.28	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		2,682.72000	2.68272	2,243,640	16.29	0.00	0	

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	12.29	Put			3,978.31000	3.97831	4,481,650	16.29		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			2,628.73000	2.62873	2,195,140	16.26		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,039.66000	4.03966	4,548,490	16.26		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			7,495.44000	7.49544	8,163,430	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,777.86000	1.77786	1,480,020	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			7,451.34000	7.45134	8,117,140	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,796.41000	1.79641	1,496,360	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			7,407.45000	7.40745	8,071,040	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,759.44000	1.75944	1,463,790	15.22		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			3,418.78000	3.41878	2,981,100	15.99		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			5,984.24000	5.98424	6,532,020	15.99		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			3,443.83000	3.44383	3,004,130	16.00		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			5,951.82000	5.95182	6,497,580	16.00		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			3,469.25000	3.46925	3,027,510	16.01		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			5,919.83000	5.91983	6,463,550	16.01		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Put			4,885.93000	4.88593	5,348,370	15.35		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Call			5,044.43000	5.04443	4,502,560	15.33		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Put			4,934.25000	4.93425	5,400,180	15.33		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Call			5,073.28000	5.07328	4,529,660	15.34		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Put			4,910.03000	4.91003	5,374,210	15.34		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Call			5,102.18000	5.10218	4,556,820	15.35		0.00	0	
Total R2044 Option										0.00	0	11,72
Total For R2044										0.00	0	95,88
R2048 On 02/11/2023 Bond Future			12.44257	73.51310	12.28351	74.43241		16.99		514,591.70	7	232,28
R2048 On 01/02/2024 Bond Future			12.54974	75.17043	12.38458	76.11053		16.43		0.00	0	
R2048 On 02/05/2024 Bond Future			12.65276	72.41627	12.48149	73.37750		16.93		0.00	0	
R2048 On 01/08/2024 Bond Future			12.75652	74.06365	12.57883	75.04657		16.06		0.00	0	13,00
R2048 On 07/11/2024 Bond Future			12.89902	71.31445	12.71377	72.31974		15.89		0.00	0	
Total R2048 Future										514,591.70	7	245,28
R2048 On 02/11/2023 Bond Future	11.47	Call			604.05000	0.60405	415,800	15.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,648.09000	5.64809	6,379,150	15.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			617.31000	0.61731	425,890	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,595.66000	5.59566	6,323,550	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			630.87000	0.63087	436,240	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,543.62000	5.54362	6,268,300	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			1,156.50000	1.15650	852,300	16.17		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			4,082.67000	4.08267	4,697,780	16.17		0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Call			3,126.97000	3.12697	2,561,000	17.48		0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Put			1,880.79000	1.88079	2,234,130	17.48		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/11/2023	Bond Future	13.60	Call		7,521.14000	7.52114	6,708,170	19.63	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put		492.23000	0.49223	598,570	19.63	0.00	0	20
R2048	On	01/02/2024	Bond Future	12.16	Call		2,824.69000	2.82469	2,382,510	16.29	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,138.67000	4.13867	4,636,590	16.29	0.00	0	
R2048	On	01/02/2024	Bond Future	12.30	Call		3,231.84000	3.23184	2,752,450	16.51	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	12.30	Put		3,721.81000	3.72181	4,182,520	16.51	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Call		6,949.56000	6.94956	6,243,870	18.36	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Put		1,647.14000	1.64714	1,881,550	18.36	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	11.50	Call		1,302.96000	1.30296	1,040,200	15.39	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	11.50	Put		6,732.12000	6.73212	7,409,460	15.39	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,768.63000	2.76863	2,331,870	16.25	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,201.67000	4.20167	4,705,010	16.25	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		2,796.60000	2.79660	2,357,120	16.27	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,170.07000	4.17007	4,670,690	16.27	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,759.18000	1.75918	1,470,330	16.00	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,002.07000	8.00207	8,674,450	16.00	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,777.77000	1.77777	1,486,750	16.01	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,955.00000	7.95500	8,625,210	16.01	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,796.48000	1.79648	1,503,270	16.02	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,908.15000	7.90815	8,576,170	16.02	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,971.19000	3.97119	3,498,860	15.83	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		5,563.38000	5.56338	6,073,970	15.83	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,998.98000	3.99898	3,524,660	15.84	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		5,532.99000	5.53299	6,041,590	15.84	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		4,026.56000	4.02656	3,550,250	15.85	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		5,502.47000	5.50247	6,009,080	15.85	0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Call		5,384.71000	5.38471	4,833,130	16.23	0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Put		5,022.37000	5.02237	5,476,080	16.23	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Call		5,414.76000	5.41476	4,861,470	16.24	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Put		4,997.99000	4.99799	5,449,990	16.24	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Call		5,444.86000	5.44486	4,889,860	16.25	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Put		4,973.74000	4.97374	5,424,030	16.25	0.00	0	
Total R2048 Option											0.00	0	3,62
Total For R2048											514,591.70	7	248,91
R2053	On	02/11/2023	Bond Future			12.40595	95.06635	12.24160	96.29501	17.24	0.00	0	5,11
R2053	On	01/02/2024	Bond Future			12.50758	97.20966	12.33696	98.46618	16.68	0.00	0	
R2053	On	02/05/2024	Bond Future			12.61370	93.53698	12.43649	94.82170	17.19	0.00	0	
R2053	On	01/08/2024	Bond Future			12.72093	95.66419	12.53688	96.97794	16.30	0.00	0	
R2053	On	07/11/2024	Bond Future			12.86371	91.99113	12.67157	93.33469	16.13	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2053 Future										0.00	0	5,18
R2053 On 02/11/2023 Bond Future	12.81	Call			5,757.34000	5.75734	4,864,690	18.36		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Put			1,629.64000	1.62964	1,965,650	18.36		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Call			5,807.67000	5.80767	4,911,550	18.38		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Put			1,610.34000	1.61034	1,942,880	18.38		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Call			5,858.12000	5.85812	4,958,570	18.40		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Put			1,591.25000	1.59125	1,920,360	18.40		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Call			7,105.45000	7.10545	6,260,800	17.84		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Put			2,936.10000	2.93610	3,347,970	17.84		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Call			7,152.07000	7.15207	6,304,800	17.85		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Put			2,914.20000	2.91420	3,323,450	17.85		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Call			7,198.52000	7.19852	6,348,630	17.87		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Put			2,892.22000	2.89222	3,298,850	17.87		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Call			8,074.04000	8.07404	7,239,580	18.38		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Put			3,963.68000	3.96368	4,413,940	18.38		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Call			8,118.16000	8.11816	7,281,470	18.39		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Put			3,940.28000	3.94028	4,388,310	18.39		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Call			8,162.34000	8.16234	7,323,420	18.41		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Put			3,917.04000	3.91704	4,362,840	18.41		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Call			8,655.64000	8.65564	7,817,200	17.11		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Put			4,541.84000	4.54184	5,017,150	17.11		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Call			8,698.15000	8.69815	7,857,640	17.12		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Put			4,517.89000	4.51789	4,991,130	17.12		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Call			8,741.05000	8.74105	7,898,500	17.13		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Put			4,494.43000	4.49443	4,965,630	17.13		0.00	0	
R2053 On 07/11/2024 Bond Future	12.79	Call			7,233.25000	7.23325	6,484,960	16.49		0.00	0	
R2053 On 07/11/2024 Bond Future	12.79	Put			6,400.80000	6.40080	6,996,070	16.49		0.00	0	
R2053 On 07/11/2024 Bond Future	12.80	Call			7,272.28000	7.27228	6,521,750	16.51		0.00	0	
R2053 On 07/11/2024 Bond Future	12.80	Put			6,370.18000	6.37018	6,963,210	16.51		0.00	0	
R2053 On 07/11/2024 Bond Future	12.81	Call			7,311.36000	7.31136	6,558,620	16.52		0.00	0	
R2053 On 07/11/2024 Bond Future	12.81	Put			6,339.70000	6.33970	6,930,520	16.52		0.00	0	
Total R2053 Option										0.00	0	
Total For R2053										0.00	0	5,18
R209 On 02/11/2023 Bond Future			11.95397	64.23182	11.78984	65.00334		15.11		0.00	0	26,98
R209 On 01/02/2024 Bond Future			12.04770	65.67993	11.87761	66.46893		14.60		0.00	0	1,68
R209 On 02/05/2024 Bond Future			12.14602	64.00820	11.96968	64.81491		14.85		0.00	0	
R209 On 01/08/2024 Bond Future			12.24579	65.46424	12.06295	66.28916		14.38		0.00	0	
R209 On 07/11/2024 Bond Future			12.38226	63.81388	12.19189	64.65755		13.89		0.00	0	
Total R209 Future										0.00	0	28,64

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	02/11/2023	Bond Future	11.33	Call		912.96000	0.91296	659,940	14.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,145.03000	3.14503	3,663,530	14.43	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		929.62000	0.92962	673,360	14.45	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,112.02000	3.11202	3,627,280	14.45	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		946.59000	0.94659	687,060	14.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,079.37000	3.07937	3,591,360	14.46	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,347.62000	3.34762	2,880,060	15.16	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,227.31000	2.22731	2,548,750	15.16	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,375.18000	3.37518	2,905,560	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,209.23000	2.20923	2,528,610	15.18	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,402.82000	3.40282	2,931,140	15.19	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,191.29000	2.19129	2,508,610	15.19	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,657.12000	1.65712	1,383,320	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,498.42000	5.49842	6,031,330	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,673.58000	1.67358	1,397,880	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,464.92000	5.46492	5,995,930	14.21	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,690.13000	1.69013	1,412,540	14.22	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,431.57000	5.43157	5,960,690	14.22	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		3,114.83000	3.11483	2,724,660	14.16	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,420.79000	4.42079	4,855,540	14.16	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		3,136.99000	3.13699	2,745,120	14.17	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,396.18000	4.39618	4,829,230	14.17	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		3,159.22000	3.15922	2,765,650	14.18	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,371.68000	4.37168	4,803,030	14.18	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Call		4,092.76000	4.09276	3,642,530	14.11	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Put		4,011.84000	4.01184	4,405,280	14.11	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Call		4,116.72000	4.11672	3,664,980	14.12	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Put		3,991.17000	3.99117	4,383,100	14.12	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Call		4,141.02000	4.14102	3,687,770	14.13	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Put		3,970.89000	3.97089	4,361,310	14.13	0.00	0	
Total R209 Option											0.00	0	
Total For R209											0.00	0	28,64
R210	On	02/11/2023	Bond Future			227.13132	227.13132	227.24338	227.24338		0.00	0	
R210	On	01/02/2024	Bond Future			232.30616	232.30616	232.42087	232.42087		0.00	0	30
R210	On	02/05/2024	Bond Future			234.36022	234.36022	234.47738	234.47738		0.00	0	
R210	On	01/08/2024	Bond Future			239.74606	239.74606	239.86547	239.86547		0.00	0	
R210	On	07/11/2024	Bond Future			242.01717	242.01717	242.13728	242.13728		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/11/2023			10.88598	82.04039	10.71494	82.78497		10.39	0.00	0	33,18
R213	On	01/02/2024			10.97245	83.88992	10.79308	84.65135		10.25	0.00	0	
R213	On	02/05/2024			11.05533	82.22273	10.86730	83.00126		10.11	0.00	0	
R213	On	01/08/2024			11.13847	84.09368	10.94108	84.88980		9.26	0.00	0	
R213	On	07/11/2024			11.27646	82.46874	11.06803	83.28278		9.21	0.00	0	
Total R213 Future											0.00	0	33,18
R213	On	02/11/2023	10.94	Call			2,196.72000	2.19672	1,743,850	10.62	0.00	0	7:
R213	On	02/11/2023	10.94	Put			1,218.75000	1.21875	1,510,460	10.62	0.00	0	
R213	On	02/11/2023	11.11	Call			2,676.91000	2.67691	2,175,290	10.83	0.00	0	
R213	On	02/11/2023	11.11	Put			970.03000	0.97003	1,212,990	10.83	0.00	0	
R213	On	02/11/2023	11.12	Call			2,706.28000	2.70628	2,201,960	10.84	0.00	0	
R213	On	02/11/2023	12.70	Put			92.65000	0.09265	119,930	12.91	0.00	0	7:
R213	On	02/11/2023	11.12	Put			956.78000	0.95678	1,197,040	10.84	0.00	0	
R213	On	02/11/2023	11.13	Call			2,735.93000	2.73593	2,228,930	10.86	0.00	0	
R213	On	02/11/2023	11.13	Put			943.84000	0.94384	1,181,420	10.86	0.00	0	
R213	On	02/11/2023	11.44	Call			3,710.44000	3.71044	3,130,090	11.26	0.00	0	7:
R213	On	02/11/2023	11.44	Put			612.24000	0.61224	776,470	11.26	0.00	0	
R213	On	02/11/2023	12.70	Call			8,228.58000	8.22858	7,511,280	12.91	0.00	0	
R213	On	01/02/2024	11.72	Call			4,917.76000	4.91776	4,350,620	11.20	0.00	0	
R213	On	01/02/2024	11.72	Put			1,077.54000	1.07754	1,271,830	11.20	0.00	0	
R213	On	01/02/2024	11.70	Call			4,856.58000	4.85658	4,292,430	11.18	0.00	0	
R213	On	01/02/2024	11.70	Put			1,096.79000	1.09679	1,294,070	11.18	0.00	0	
R213	On	01/02/2024	11.71	Call			4,887.24000	4.88724	4,321,600	11.19	0.00	0	
R213	On	01/02/2024	11.71	Put			1,087.22000	1.08722	1,283,010	11.19	0.00	0	
R213	On	02/05/2024	10.29	Put			4,196.46000	4.19646	4,681,820	9.79	0.00	0	
R213	On	02/05/2024	10.30	Call			1,763.68000	1.76368	1,468,620	9.80	0.00	0	
R213	On	02/05/2024	10.30	Put			4,169.96000	4.16996	4,653,430	9.80	0.00	0	
R213	On	02/05/2024	10.28	Call			1,730.36000	1.73036	1,439,070	9.79	0.00	0	
R213	On	02/05/2024	10.28	Put			4,223.08000	4.22308	4,710,320	9.79	0.00	0	
R213	On	02/05/2024	10.29	Call			1,746.97000	1.74697	1,453,800	9.79	0.00	0	
R213	On	01/08/2024	10.87	Call			2,989.34000	2.98934	2,591,430	9.35	0.00	0	
R213	On	01/08/2024	10.87	Put			3,278.41000	3.27841	3,676,620	9.35	0.00	0	
R213	On	01/08/2024	10.88	Call			3,011.08000	3.01108	2,611,480	9.36	0.00	0	
R213	On	01/08/2024	10.88	Put			3,259.41000	3.25941	3,655,930	9.36	0.00	0	
R213	On	01/08/2024	10.86	Call			2,967.67000	2.96767	2,571,460	9.34	0.00	0	
R213	On	01/08/2024	10.86	Put			3,297.51000	3.29751	3,697,420	9.34	0.00	0	
R213	On	07/11/2024	11.21	Put			3,188.20000	3.18820	3,561,350	9.37	0.00	0	
R213	On	07/11/2024	11.22	Call			3,766.04000	3.76604	3,323,680	9.38	0.00	0	
R213	On	07/11/2024	11.22	Put			3,171.51000	3.17151	3,543,190	9.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	07/11/2024	Bond Future	11.23	Call		3,788.74000	3.78874	3,344,900	9.39	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Put		3,155.28000	3.15528	3,525,480	9.39	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Call		3,743.77000	3.74377	3,302,880	9.37	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											0.00	0	35,37
R214	On	02/11/2023	Bond Future			12.32841	59.88094	12.16446	60.66136	16.73	89,821,410.00	1,500	21,7
R214	On	01/02/2024	Bond Future			12.43062	61.23091	12.26077	62.02899	16.19	0.00	0	
R214	On	02/05/2024	Bond Future			12.52880	59.30664	12.35305	60.12264	16.61	0.00	0	
R214	On	01/08/2024	Bond Future			12.62742	60.65590	12.44548	61.49037	15.76	0.00	0	
R214	On	07/11/2024	Bond Future			12.76383	58.74396	12.57470	59.59742	15.52	0.00	0	
Total R214 Future											89,821,410.00	1,500	21,71
R214	On	02/11/2023	Bond Future	11.45	Call		598.87000	0.59887	414,840	15.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,196.09000	4.19609	4,792,480	15.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		611.30000	0.61130	424,400	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,155.87000	4.15587	4,749,390	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		623.91000	0.62391	434,120	15.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,115.89000	4.11589	4,706,520	15.80	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,517.40000	2.51740	2,118,230	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		2,998.96000	2.99896	3,397,870	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,468.84000	2.46884	2,074,300	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,046.71000	3.04671	3,450,250	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,493.07000	2.49307	2,096,210	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,022.76000	3.02276	3,423,980	16.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,962.31000	5.96231	6,513,950	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,597.20000	1.59720	1,330,930	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,926.14000	5.92614	6,475,870	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,564.88000	1.56488	1,302,420	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,998.64000	5.99864	6,552,180	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,580.99000	1.58099	1,316,630	15.70	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,217.76000	3.21776	2,818,710	15.67	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,517.21000	4.51721	4,952,630	15.67	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,240.65000	3.24065	2,839,870	15.68	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,492.16000	4.49216	4,925,850	15.68	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,195.19000	3.19519	2,797,850	15.66	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		4,542.64000	4.54264	4,979,770	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Put		4,080.56000	4.08056	4,474,340	15.64	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Call		4,220.42000	4.22042	3,759,220	15.65	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Put		4,059.65000	4.05965	4,451,910	15.65	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Call		4,245.04000	4.24504	3,782,310	15.66	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On 07/11/2024	Bond Future	12.62	Put			4,038.84000	4.03884	4,429,570	15.66	0.00	0	
R214	On 07/11/2024	Bond Future	12.60	Call			4,195.86000	4.19586	3,736,180	15.64	0.00	0	
Total R214 Option											0.00	0	
Total For R214											89,821,410.00	1,500	21,71
Total for Bond											737,680,515.16	9,088	1,437,01
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On 25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	
I2029	On 31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2029 Future											0.00	0	
Total For I2029											0.00	0	
I2031	On 31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2031 Future											0.00	0	
Total For I2031											0.00	0	
I2033	On 14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future											0.00	0	
Total For I2033											0.00	0	
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future											0.00	0	
Total For I2038											0.00	0	
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2046 Future											0.00	0	
Total For I2046											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total for Price Contribution												0.00	0	
GOVI	On	02/11/2023	GOVI			888.91500	888.91500	896.88600	896.88600			0.00	0	82
GOVI	On	01/02/2024	GOVI			908.95200	908.95200	917.10500	917.10500			0.00	0	
GOVI	On	02/05/2024	GOVI			929.47100	929.47100	937.80400	937.80400			0.00	0	
GOVI	On	01/08/2024	GOVI			950.63700	950.63700	959.15600	959.15600			0.00	0	
GOVI	On	07/11/2024	GOVI			972.62600	972.62600	981.32700	981.32700			0.00	0	
Total GOVI Future												0.00	0	82
GOVI	On	02/11/2023	GOVI	885.80	Call			110,860.00000	11.08600	31,150,000		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			110,760.00000	11.07600	31,050,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			110,660.00000	11.06600	30,950,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			371,050.00000	37.10500	289,520,000		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			371,250.00000	37.12500	289,720,000		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			371,150.00000	37.11500	289,620,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			131,760.00000	13.17600	215,090,000		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			131,860.00000	13.18600	215,190,000		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			131,660.00000	13.16600	214,990,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			157,760.00000	15.77600	72,570,000		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			157,660.00000	15.76600	72,470,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			157,860.00000	15.78600	72,670,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.78	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.79	Call			325,370.00000	32.53700	238,360,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.79	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.80	Call			325,270.00000	32.52700	238,260,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.78	Call			325,470.00000	32.54700	238,460,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	82

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI												0.00	0	82
AL37	On	02/11/2023	Index Future			908.78100	908.78100	913.62600	913.62600			0.00	0	
AL37	On	01/02/2024	Index Future			929.26600	929.26600	934.22300	934.22300			0.00	0	
AL37	On	02/05/2024	Index Future			950.24300	950.24300	955.30900	955.30900			0.00	0	
AL37	On	01/08/2024	Index Future			971.88300	971.88300	977.05900	977.05900			0.00	0	
AL37	On	07/11/2024	Index Future			994.36200	994.36200	999.64400	999.64400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/11/2023	Index Future			1,033.46100	1,033.46100	1,043.30800	1,043.30800			0.00	0	
AL7T	On	01/02/2024	Index Future			1,056.75700	1,056.75700	1,066.82800	1,066.82800			0.00	0	
AL7T	On	02/05/2024	Index Future			1,080.61200	1,080.61200	1,090.90700	1,090.90700			0.00	0	
AL7T	On	01/08/2024	Index Future			1,105.22000	1,105.22000	1,115.74400	1,115.74400			0.00	0	
AL7T	On	07/11/2024	Index Future			1,130.78400	1,130.78400	1,141.53500	1,141.53500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/11/2023	Index Future			901.78600	901.78600	909.82100	909.82100			0.00	0	10
ALBI	On	01/02/2024	Index Future			922.11300	922.11300	930.33200	930.33200			0.00	0	
ALBI	On	02/05/2024	Index Future			942.92900	942.92900	951.32900	951.32900			0.00	0	
ALBI	On	01/08/2024	Index Future			964.40200	964.40200	972.98900	972.98900			0.00	0	
ALBI	On	07/11/2024	Index Future			986.70900	986.70900	995.48000	995.48000			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	02/11/2023	Index Future			336.55400	336.55400	337.10400	337.10400			0.00	0	5
IGOV	On	01/02/2024	Index Future			344.22200	344.22200	344.78400	344.78400			0.00	0	
IGOV	On	02/05/2024	Index Future			352.07100	352.07100	352.64500	352.64500			0.00	0	
IGOV	On	01/08/2024	Index Future			360.16500	360.16500	360.75100	360.75100			0.00	0	
IGOV	On	07/11/2024	Index Future			368.57700	368.57700	369.17100	369.17100			0.00	0	
Total IGOV Future												0.00	0	51
Total For IGOV												0.00	0	51
Total for Index												0.00	0	62
JIBAR f	On	16/08/2023	Jibar Future			8.41500	91.58500	8.39000	91.61000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.41500	91.58500	8.39000	91.61000			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.47500	91.52500	8.43000	91.57000			0.00	0	
JIBAR f	On	15/11/2023	Jibar Future			8.47000	91.53000	8.42000	91.58000			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.47500	91.52500	8.41500	91.58500			0.00	0	
JIBAR f	On	17/01/2024	Jibar Future			8.47000	91.53000	8.41000	91.59000			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.39500	91.60500	8.32000	91.68000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.23000	91.77000	8.12000	91.88000			0.00	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
JIBAR F On 18/09/2024		Jibar Future	8.10500	91.89500	8.00000	92.00000				0.00	0	
JIBAR F On 18/12/2024		Jibar Future	7.97000	92.03000	7.85000	92.15000				0.00	0	
JIBAR F On 19/03/2025		Jibar Future	7.90000	92.10000	7.78000	92.22000				0.00	0	
JIBAR F On 18/06/2025		Jibar Future	7.87000	92.13000	7.71500	92.28500				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 :										737,680,515.16	9,088	1,438,45
ABCPI3 On 07/12/2023		Spot Bond	5.54500	333.73069	5.54500	333.66115				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.75670				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.10723				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.92500	100.57080	9.92500	100.54418				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	12.00000	87.89226	12.00000	87.86427				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026		Spot Bond			0.00000	101.36537				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	102.23259				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	103.66919				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023		Spot Bond			0.00000	101.54423				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.85596				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.94993				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.56594				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.15816				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.16694				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	103.19466				0.00	0	1,500,000,00
Total ABFN29 SPOT										0.00	0	1,500,000,00
Total For ABFN29										0.00	0	1,500,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.99203				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.20850				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.49301				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.54692				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.77440				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.64759				0.00	0	
Total ABFN37 SPOT										0.00	0	

Contract 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 ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.92507				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.62944				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.86866				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.89952				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.90840				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.39827				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.80622				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.80127				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.42986				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.13095				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.96821				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.15238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.25797				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.64330				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.05178				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.52139				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.05034				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.05156				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	102.10396				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.11825				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	100.23303				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.17594				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6: On 28/06/2026 Spot Bond					0.00000	101.39439				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN6 On 28/06/2028 Spot Bond					0.00000	101.32756				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6 On 28/06/2030 Spot Bond					0.00000	101.33818				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.51011				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.78901				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.23211				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.90415				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.51451				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.28974				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.44031				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.49249				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.87000	7.87000	7.87000	167.15323				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	97.69020	100.00000	97.46942				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	

Contract 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 ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.67000	4.67000	4.67000	168.82549				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.09000	5.09000	5.09000	218.61785				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.19000	5.19000	5.19000	243.04438				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.84000	8.84000	8.84000	106.30298				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.25000	105.00285	9.25000	104.97706				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.25000	107.56468	9.25000	107.53826				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.47500	103.95450	8.47500	103.93059				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.80500	9.80500	9.80500	99.30783				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.24500	102.62486	9.24500	102.59967				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	20.06990	100.00000	20.02573				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			5.19500	334.08348	5.19500	334.01699				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.71500	11.71500	11.71500	100.42189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.74447				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.71360				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.66142				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.87260				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.92292				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.69673				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.71145				0.00	0	1,200,000.00
Total AGL02 SPOT										0.00	0	1,200,000.00
Total For AGL02										0.00	0	1,200,000.00
AGL03 On 17/05/2025 Spot Bond					0.00000	100.99446				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.35675				0.00	0	300,000.00
Total AGLG01 SPOT										0.00	0	300,000.00
Total For AGLG01										0.00	0	300,000.00
AGRIA1 On 28/10/2025 Spot Bond					0.00000	109.67036				0.00	0	45,591.20
Total AGRIA1 SPOT										0.00	0	45,591.20
Total For AGRIA1										0.00	0	45,591.20
AGT01 On 10/10/2023 Spot Bond					0.00000	101.78198				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT02 On 28/11/2024 Spot Bond					0.00000	105.49093				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.22347				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.78832				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.59779				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.81436				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.82976				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.14000	97.07661	9.14000	97.05304				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.85311				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.93085				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.02783				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.77338				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	102.30874				0.00	0	
Total AHF5A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			10.03000	99.89020	10.03000	104.78703				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	102.22980				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	102.37933				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	102.47344				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	103.13758				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2023 Spot Bond					0.00000	102.31284				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2023 Spot Bond					0.00000	102.22638				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2023 Spot Bond					0.00000	102.37933				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2023 Spot Bond					0.00000	102.47344				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2023 Spot Bond					0.00000	103.13211				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.37558				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.42991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.42623				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	102.39095				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.52032				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	102.47563				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.63106				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	103.20223				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.74500	100.88694	10.74500	100.85824				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.14000	92.43557	12.14000	92.40597				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.99969				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.17801				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.33159				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			7.17000	198.60251	7.17000	198.55259				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.81505				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.29075				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	99.81893				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	102.31657				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.40305				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.44247				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.82960				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	102.43024				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	101.28390				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.33280				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.33280				0.00	0	
Total ASC014 SPOT										0.00	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 ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.33280				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01: On 17/10/2023 Spot Bond					0.00000	100.79115				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	99.97568				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	99.95134				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	99.88946				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.55204				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	101.72147				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.51500	12.51500	12.51500	101.74533				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	101.65505				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	99.97237				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	99.85040				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	99.82632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC026 On 25/08/2023 Spot Bond					0.00000	99.77887				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC027 On 26/05/2028 Spot Bond					0.00000	99.67274				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC028 On 26/05/2026 Spot Bond					0.00000	99.68242				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC029 On 13/06/2024 Spot Bond					0.00000	101.68724				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC030 On 14/06/2024 Spot Bond					0.00000	101.66124				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC031 On 15/03/2024 Spot Bond					0.00000	101.61843				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC032 On 28/02/2035 Spot Bond					0.00000	101.63505				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC033 On 30/06/2029 Spot Bond					0.00000	101.37902				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC034 On 30/06/2030 Spot Bond					0.00000	101.40069				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC035 On 17/10/2027 Spot Bond					0.00000	101.13999				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASC036 On 20/06/2028 Spot Bond					0.00000	100.91275				0.00	0	
Total ASC037 SPOT										0.00	0	
Total For ASC037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC03: On 21/07/2028 Spot Bond					0.00000	100.75039				0.00	0	
Total ASC038 SPOT										0.00	0	
Total For ASC038										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.72597				0.00	0	
Total ASC039 SPOT										0.00	0	
Total For ASC039										0.00	0	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.76190				0.00	0	
Total ASC040 SPOT										0.00	0	
Total For ASC040										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.70174				0.00	0	
Total ASC041 SPOT										0.00	0	
Total For ASC041										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.54485				0.00	0	
Total ASC042 SPOT										0.00	0	
Total For ASC042										0.00	0	
ASC04: On 04/08/2028 Spot Bond					0.00000	100.34632				0.00	0	
Total ASC043 SPOT										0.00	0	
Total For ASC043										0.00	0	
ASC04: On 28/02/2035 Spot Bond					0.00000	100.15120				0.00	0	
Total ASC044 SPOT										0.00	0	
Total For ASC044										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.16022				0.00	0	
Total ASC045 SPOT										0.00	0	
Total For ASC045										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.54000	257.51234	5.54000	257.45868				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.64000	234.17751	5.64000	234.12811		947,520,000,000.00		168,000,000	84,000,000	
Total ASN037 SPOT								947,520,000,000.00		168,000,000	84,000,000	
Total For ASN037								947,520,000,000.00		168,000,000	84,000,000	
ASN15: On 31/03/2028 Spot Bond			5.96000	210.81385	5.96000	210.76759				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.59000	117.88059	5.59000	117.85601				0.00	0	
Total ASN195 SPOT										0.00	0	

Contract 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 ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.05275				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.86111				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.86298				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.87381				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.40755				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.65215				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.07098				0.00	0	525,000,00
Total ASN310 SPOT										0.00	0	525,000,00
Total For ASN310										0.00	0	525,000,00
ASN31: On 31/03/2029 Spot Bond			5.22500	5.22500	5.22500	118.48065				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.67500	5.67500	5.67500	109.26151				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.67449				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.80620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.17320				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.37011				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.80000	115.07250	5.80000	115.04785				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.66754				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.22210				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.72421				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.62890				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.62890				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	102.24831				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.89428				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.71156				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN37: On 20/12/2024 Spot Bond					0.00000	102.01829				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.65300				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.77009				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.77009				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.83155				0.00	0	300,000,00
Total ASN388 SPOT										0.00	0	300,000,00
Total For ASN388										0.00	0	300,000,00
ASN39: On 17/12/2025 Spot Bond					0.00000	101.64307				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.61339				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.76789				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	102.02817				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	103.74176				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.53482				0.00	0	
Total ASN450 SPOT										0.00	0	

Contract 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 ASN450									0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.67037			0.00	0	
Total ASN459 SPOT									0.00	0	
Total For ASN459									0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.49000	10.49000	10.49000	99.87525			0.00	0	
Total ASN469 SPOT									0.00	0	
Total For ASN469									0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.18000	11.18000	11.18000	104.73350			0.00	0	
Total ASN470 SPOT									0.00	0	
Total For ASN470									0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.08155			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.89659			0.00	0	400,000,00
Total ASN480 SPOT									0.00	0	400,000,00
Total For ASN480									0.00	0	400,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	145.57228			0.00	0	
Total ASN485 SPOT									0.00	0	
Total For ASN485									0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.96500	10.96500	10.96500	104.40766			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.04502			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.67823			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.67823			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.58681			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.53500	97.14260	10.53500	97.11535			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.71500	96.95785	9.71500	96.93272				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.26500	95.99985	10.26500	95.97360				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.26500	95.99985	10.26500	95.97360				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2024 Spot Bond			8.84000	100.64511	8.84000	100.62145				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			10.79000	100.72820	10.79000	100.69944				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			10.74000	100.72608	10.74000	100.69744				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.24000	100.53957	10.24000	100.51263				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.24000	100.53957	10.24000	100.51263				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.34764				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.46275				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/01/2026 Spot Bond			10.87500	99.89934	10.87500	99.87059				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN557 On 31/01/2024 Spot Bond			10.96500	100.20771	10.96500	100.17906				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.82500	100.30699	10.82500	100.27865				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	100.87164				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN568 On 24/04/2025 Spot Bond					0.00000	100.68792				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	102.09277				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN587 On 18/03/2024 Spot Bond					0.00000	96.88632				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN595 On 31/01/2024 Spot Bond			10.31500	99.89546	10.31500	99.86851				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.66743				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	102.56499				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.90485				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.51603				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2024 Spot Bond					0.00000	101.39112				0.00	0	
Total ASN611 SPOT										0.00	0	

Contract 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 ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.50340				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.71740				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.50362				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.60361				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.48186				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.30367				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.75252				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.85407				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.39001				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.16237				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.06029				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.51483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.85578				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.32268				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.43083				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.15989				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.85253				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.58079				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.92248				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.22803				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.00057				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.50059				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.00057				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.08648				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.69820				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.70592				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.83909				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.33732				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2025 Spot Bond					0.00000	99.84899				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.52751				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	102.15634				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.27382				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.92730				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.49076				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.42964				0.00	0	
Total ASN736 SPOT										0.00	0	

Contract 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 ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.52395				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.65959				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.67504				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.43039				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.47551				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.37531				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.30691				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.96884	9.96884	9.96884	103.06030				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.15653				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.81500	10.81500	10.81500	100.11635				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.51181				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.47340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.47384				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 21/12/2026 Spot Bond					0.00000	101.53226				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	101.30024				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	101.28703				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.02032				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.37683				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	92.22131				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	101.05628				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.69179				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.67507				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	101.06550				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	100.97238				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.97238				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.51192				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.70391				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.74697				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.74348				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.74348				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.68238				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	99.93085				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.50654				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.50439				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.65968				0.00	0	
Total ASN851 SPOT										0.00	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 ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.69072				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	102.42971				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.87291				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	100.47217				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.77017				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.72420				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.96003				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.96003				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.81012				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.81012				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.49216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.58543				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.86039				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.84496				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	102.02936				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.87459				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.48584				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.88167				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.41500	100.55335	11.41500	100.52347				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	95.77030				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.45210				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.64415				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91: On 31/07/2027 Spot Bond					0.00000	102.41850				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.47803				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.43606				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.39408				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.36489				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.39637				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.36489				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.39637				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	98.15705				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	90.66588				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.78305				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	107.58087				0.00	0	
Total ASN936 SPOT										0.00	0	

Contract 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 ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.89904				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.48920				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.79873				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.74160				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.69044				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.97616				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.64810				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.65968				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	102.42971				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.51394				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.87590				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.70279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN954 On 20/12/2024 Spot Bond					0.00000	101.61339				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN955 On 30/09/2027 Spot Bond					0.00000	101.42873				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN960 On 07/12/2027 Spot Bond					0.00000	122.42022				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN964 On 20/12/2027 Spot Bond					0.00000	101.95303				0.00	0	1,525,000,00
Total ASN973 SPOT										0.00	0	1,525,000,00
Total For ASN973										0.00	0	1,525,000,00
ASN973 On 20/12/2027 Spot Bond					0.00000	101.64428				0.00	0	300,000,00
Total ASN974 SPOT										0.00	0	300,000,00
Total For ASN974										0.00	0	300,000,00
ASN974 On 24/01/2025 Spot Bond					0.00000	88.83857				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN975 On 31/01/2028 Spot Bond					0.00000	100.52892				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN977 On 20/12/2027 Spot Bond					0.00000	101.73697				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN979 On 02/04/2029 Spot Bond					0.00000	101.16248				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN980 On 14/02/2026 Spot Bond					0.00000	81.86505				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN981 On 15/02/2028 Spot Bond					0.00000	100.02805				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN98: On 17/08/2023 Spot Bond					0.00000	99.97577				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	99.97283				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.63485				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.81417				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.92995				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.89425				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	102.42991				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.42500	101.89352	7.42500	101.87303				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.28044				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.29767				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.03123				0.00	0	500,000,00
Total BAW37 SPOT										0.00	0	500,000,00
Total For BAW37										0.00	0	500,000,00
BAW38 On 12/07/2027 Spot Bond					0.00000	101.47330				0.00	0	
Total BAW38 SPOT										0.00	0	

Contract 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 BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	99.80956				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.65000	101.72128	9.65000	101.69510				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.00778				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.37004				0.00	0	260,000,00
Total BAWGL2 SPOT										0.00	0	260,000,00
Total For BAWGL2										0.00	0	260,000,00
BAYA72 On 31/03/2026 Spot Bond			12.16500	12.16500	12.16500	104.59180				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.18626				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.74023				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.74493				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.80463				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.85140				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.61694				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.78733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/09/2024 Spot Bond					0.00000	101.68224				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.65058				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.27065				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.63807				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.99462				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.08425				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.74520				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.70122				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.90311				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.93351				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.93507				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.90350				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.89111				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.90311				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.90352				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	101.96665				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.27000	9.27000	9.27000	98.35953				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.28066				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.85950				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.51280				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.21284				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.56757				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.20308				0.00	0	
Total BDX40 SPOT										0.00	0	

Contract 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 BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.63357				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.97324				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.23100				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX49 On 30/01/2024 Spot Bond					0.00000	100.43705				0.00	0	
Total BDX49 SPOT										0.00	0	
Total For BDX49										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.15590				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.71024				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.23794				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.93500	102.54087	8.93500	102.51632				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	102.04401				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.80998				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.70493				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.39342				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.49927				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.08848				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.55900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.99100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	61.94200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	55.58500				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	102.10846				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	102.12918				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.75278				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	99.86677				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	99.86269				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.96716				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BNPS0 On 01/08/2028 Spot Bond					0.00000	100.42252				0.00	0	
Total BNPS07 SPOT										0.00	0	
Total For BNPS07										0.00	0	
BNPS0 On 01/08/2029 Spot Bond					0.00000	100.42452				0.00	0	
Total BNPS08 SPOT										0.00	0	
Total For BNPS08										0.00	0	
BNPS1 On 04/07/2028 Spot Bond					0.00000	97.40000				0.00	0	
Total BNPS10 SPOT										0.00	0	
Total For BNPS10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.06177				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.14131				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.00349				0.00	300,000,000	150,000,000
Total BPPF27 SPOT										0.00	300,000,000	150,000,000
Total For BPPF27										0.00	300,000,000	150,000,000
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.36558				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	99.96077				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	100.95622				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	101.25086				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3 On 10/05/2024 Spot Bond					0.00000	100.15603				0.00	0	
Total BPPF38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For BPPF38										0.00	0	
BPPF3: On 03/07/2024 Spot Bond					0.00000	101.17039				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF4: On 14/07/2026 Spot Bond					0.00000	100.90045				0.00	0	
Total BPPF40 SPOT										0.00	0	
Total For BPPF40										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.39203				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.30090				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10: On 30/09/2026 Spot Bond					0.00000	101.66957				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10: On 30/09/2025 Spot Bond					0.00000	101.63792				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA10: On 30/06/2027 Spot Bond					0.00000	101.66972				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA10: On 30/06/2027 Spot Bond					0.00000	101.63789				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA10: On 30/06/2026 Spot Bond					0.00000	101.60618				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.71689				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.37793				0.00	300,000,000	150,000,000

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 CBL30 SPOT										0.00	300,000,000	150,000,000
Total For CBL30										0.00	300,000,000	150,000,000
CBL31 On 21/11/2025 Spot Bond					0.00000	100.17524				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.96500	104.11549	8.96500	104.09054				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.61500	106.89729	9.61500	106.87001				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.65500	10.65500	10.65500	99.86608				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.81499				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.80873				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.83918				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.65076				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.69614				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.81491				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.74771				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			9.95000	104.61798	9.95000	104.59037				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.10652				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.25500	103.88499	11.25500	103.85408				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.29480				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.37000	162.60832	7.37000	162.56677				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			9.50000	157.89808	9.50000	157.84896				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.59500	104.99546	9.59500	104.96873				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.97736				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.11911				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.57760				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	101.82872				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.10391				0.00	0	
Total CLN518 SPOT										0.00	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 CLN518										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	100.13029				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2024 Spot Bond					0.00000	99.33905				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.87664				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			10.49500	100.57961	10.49500	100.55166				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 25/10/2023 Spot Bond					0.00000	100.59837				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.97253				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	164.30600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.36895				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			9.96500	100.03211	9.96500	100.00524				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			10.01500	103.91648	10.01500	103.88889				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			10.10500	102.75451	10.10500	102.72699				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 15/11/2023 Spot Bond					0.00000	100.02823				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.05451				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.77646				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.03284				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	142.00700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.02972				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.46500	102.01048	10.46500	102.02298				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.96500	103.02973	9.96500	103.00251				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.32721				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.91346				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.52126				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.02500				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.19500	102.17918	10.19500	102.15157				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.05612				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.02541				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.79535				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.82202				0.00	0	745,000,00
Total CLN577 SPOT										0.00	0	745,000,00
Total For CLN577										0.00	0	745,000,00
CLN578 On 18/04/2026 Spot Bond					0.00000	100.85698				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.32151				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.17078				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.85512				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.86306				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	102.34624				0.00	0	
Total CLN585 SPOT										0.00	0	

Contract 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 CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.52243				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	102.30812				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.67292				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.22077				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.47636				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.79000	157.56527	5.79000	133.09823				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	102.54583				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.48949				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	102.33961				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.43500	9.43500	9.43500	101.74224				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.27989				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.80360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.67292				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.67292				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.02000	9.02000	9.02000	100.00593				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.24955				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.66363				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.15230				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.90005				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	102.36687				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.65689				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.45559				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	102.01766				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 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	102.26610				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.35950				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.71889				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	102.18490				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.53277				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.81487				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	99.85141				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.08645				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.34500	59.33105	13.34500	77.15587				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.04923				0.00	0	
Total CLN629 SPOT										0.00	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 CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.66500	97.89413	10.66500	97.86603				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.85181				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.01922				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.24367				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.17117				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.59649				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	99.86654				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.85221				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.90361				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.84426				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.84205				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	99.86614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.65976				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.53781				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.66133				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	99.94129				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	102.19851				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.85221				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.85221				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.20430				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.84517				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.47987				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 20/06/2025 Spot Bond					0.00000	102.00789				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	133.52000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	157.02700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	104.27385				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	99.83475				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.55173				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.84294				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			6.31947	165.00163	6.31947	134.06186				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			6.31947	165.00163	6.31947	134.06273				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.84096				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.83567				0.00	0	
Total CLN677 SPOT										0.00	0	

Contract 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 CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.62334				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	101.22527				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.93191				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.58812				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.61241				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.17844				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.77501				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	101.77479				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	105.36847				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	101.42455				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	101.65034				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	99.96658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	89.23834				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.77124				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.81786				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.71264				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.26093				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.78343				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.83303				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.36461				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.62471				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	81.84551				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	82.08303				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711: On 11/03/2024 Spot Bond					0.00000	101.72116				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN711: On 12/02/2024 Spot Bond					0.00000	100.05050				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714: On 21/06/2025 Spot Bond					0.00000	101.63502				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715: On 21/06/2025 Spot Bond					0.00000	101.63502				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716: On 21/06/2025 Spot Bond					0.00000	101.63502				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717: On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.90542				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719: On 11/09/2026 Spot Bond					0.00000	101.74162				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720: On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.92380				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721: On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.23947				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722: On 01/06/2026 Spot Bond					0.00000	102.03178				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.93456				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724: On 21/06/2025 Spot Bond					0.00000	101.56069				0.00	0	
Total CLN724 SPOT										0.00	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 CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.56069				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.56069				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.57586				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.57586				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.57586				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	83.37705				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	84.39036				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.01320				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.65031				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.75930				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.36445				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/12/2023 Spot Bond					0.00000	101.96655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	123.11100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.17770				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.85353				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.56425				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.18466				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.75230				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.73152				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.25360				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.64628				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.50752				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	102.10634				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75(On 11/09/2026 Spot Bond					0.00000	101.96125				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	101.22642				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75(On 31/07/2024 Spot Bond					0.00000	102.78253				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75(On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75(On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.31643				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75(On 31/01/2030 Spot Bond					0.00000	98.83954				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75(On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.52453				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76(On 31/07/2024 Spot Bond					0.00000	101.57168				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76(On 12/02/2025 Spot Bond					0.00000	100.14125				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.69297				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76(On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.90650				0.00	0	
Total CLN765 SPOT										0.00	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 CLN765										0.00	0	
CLN765 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.31643				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	101.65367				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.14500				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	109.23623				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	85.78120				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	91.06465				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	103.69982				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.51897				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.30000	5.30000	5.30000	112.20380				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	102.32473				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	102.61855				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.46700				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.46914				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	99.91405				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.47980				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.48449				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.49217				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.49217				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.58151				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.41418				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.50979				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	100.06380				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.50979				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.17811				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.50979				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.49224				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.50979				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.50995				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.51162				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.51162				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.44013				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.08740				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	107.67158				0.00	0	
Total CLN803 SPOT										0.00	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 CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.47042				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.51388				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.45077				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.48406				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.27000	98.38389	9.27000	98.35953				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	101.57010				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.34500				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.50979				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.51003				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.51388				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.46702				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.50979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	100.51003				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	101.49224				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.51003				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.51003				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	100.50968				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.51003				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	91.38915				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	100.50979				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	102.53881				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83 On 31/05/2025 Spot Bond					0.00000	102.06642				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.50968				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.44000	9.44000	9.44000	101.42218				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	102.42956				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	102.42971				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	102.42971				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	102.42960				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	101.49223				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	101.64887				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	105.25820				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	106.17520				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	104.66340				0.00	0	
Total CLN843 SPOT										0.00	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
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.98892				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	101.49224				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.49223				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.49185				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.53777				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.75262				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.65968				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.72456				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.82181				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.85268				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.73402				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 28/02/2024 Spot Bond				100.00000	0.00000	87.29933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	100.51003				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.73691				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.64423				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86(On 09/03/2028 Spot Bond					0.00000	101.96556				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	102.26250				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86(On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.97830				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86(On 31/01/2025 Spot Bond					0.00000	100.55450				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86(On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.52069				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86(On 15/07/2029 Spot Bond					0.00000	100.45864				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	100.46277				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87 On 31/07/2027 Spot Bond					0.00000	100.46064				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.80040				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	102.42956				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	101.68285				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.61114				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.61114				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	101.78692				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	101.27989				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	101.27395				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.86614				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.45634				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.65117				0.00	0	
Total CLN883 SPOT										0.00	0	

Contract 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 CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.46169				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	81.46169				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	81.28542				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	81.43227				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.72000	5.72000	5.72000	130.17294				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	110.41812				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.81417				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.73388				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.51003				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.69353				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.42956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.49217				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.22638				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.74426				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.25720				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.40500	11.40500	11.40500	104.17862				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.53300				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.05000	11.05000	11.05000	102.23790				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	102.02180				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.91433				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.80336				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond					0.00000	102.21191				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.23610				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	101.06910				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.81430				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.50950				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	101.80297				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	101.56660				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	102.06837				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	103.40580				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	102.36450				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.65355				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.42978				0.00	0	
Total CLN919 SPOT										0.00	0	

Contract 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 CLN919										0.00	0	
CLN921 On 29/02/2028 Spot Bond					0.00000	102.42978				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.42964				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	102.42964				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	102.00539				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.89588				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.90668				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.92210				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	101.91439				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.50950				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	101.39080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.92981				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.40000	12.40000	12.40000	101.14844				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 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	
CLN934 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	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.26162				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	99.55900				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.59942				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	102.10754				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	102.03776				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.49210				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN94: On 31/03/2031 Spot Bond					0.00000	101.49210				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN94: On 31/03/2028 Spot Bond					0.00000	101.49209				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.80639				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.59015				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.82954				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN94: On 20/06/2030 Spot Bond					0.00000	102.00693				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.87583				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN95: On 20/06/2028 Spot Bond					0.00000	102.09937				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN95: On 31/03/2026 Spot Bond					0.00000	101.49224				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN95: On 23/09/2026 Spot Bond					0.00000	101.67997				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN95: 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	
CLN95: On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	

Contract 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 CLN954										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	101.90668				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.66393				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.82954				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	102.26480				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	102.16246				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN959 On 30/09/2026 Spot Bond					0.00000	101.61428				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN960 On 20/06/2026 Spot Bond					0.00000	101.38352				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
CLN961 On 30/09/2026 Spot Bond					0.00000	100.30065				0.00	0	
Total CLN962 SPOT										0.00	0	
Total For CLN962										0.00	0	
CLN962 On 20/06/2032 Spot Bond			13.67000	13.67000	13.67000	101.71697				0.00	0	
Total CLN963 SPOT										0.00	0	
Total For CLN963										0.00	0	
CLN963 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000.00
Total CLN964 SPOT										0.00	0	7,500,000.00
Total For CLN964										0.00	0	7,500,000.00
COJ08 On 22/06/2026 Spot Bond			11.25500	102.19543	11.25500	102.16486				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.38500	100.97663	11.38500	100.94608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.02500	94.16503	13.02500	94.13257				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.61500	94.09183	11.61500	94.06281				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.74971				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.36500	10.36500	10.36500	102.54983				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.59007				0.00	0	1,500,000.00
Total DSY04 SPOT										0.00	0	1,500,000.00
Total For DSY04										0.00	0	1,500,000.00
DSY05 On 21/08/2023 Spot Bond					0.00000	99.87607				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.58497				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.21266				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.62350				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.63214				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.86595				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DTF005 On 15/06/2024 Spot Bond					0.00000	101.58455				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	101.62341				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DTP008 On 04/08/2024 Spot Bond					0.00000	100.30562				0.00	0	
Total DTP008 SPOT										0.00	0	
Total For DTP008										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.36500	100.12991	9.36500	100.10460				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.97386	9.69000	99.94773				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.97386	9.69000	99.94773				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.56500	97.11332	10.56500	97.08615				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.74000	97.36471	10.74000	97.33658				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	99.97279	10.10000	99.94558				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.97279	10.10000	99.94558				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	101.10044				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.33537				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.21415				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.32817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.58420				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.94263				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	102.17974				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.38639				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.40101				0.00	0	4,400,000,00
Total DVFB28 SPOT										0.00	0	4,400,000,00
Total For DVFB28										0.00	0	4,400,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.72182				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.88075				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.07864				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.39760				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.48004				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.80000	121.63386	5.80000	121.60780				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.79000	102.87345	5.79000	102.85144				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	152.94696	2.25000	152.92866				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.27500	159.44366	5.27500	159.41171				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.17000	144.03640	5.17000	144.00795				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.17000	137.74209	5.17000	137.71485				0.00	0	2,893,000,00
Total EL30 SPOT										0.00	0	2,893,000,00
Total For EL30										0.00	0	2,893,000,00
EL31 On 02/06/2031 Spot Bond			5.62000	123.96717	5.62000	123.94110				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.66000	106.83053	5.66000	106.80804				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	152.94696	2.25000	152.92866				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	213.01330				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	209.55561				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	196.33859				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	163.49819				0.00	0	
Total ELN006 SPOT										0.00	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 ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	162.41283				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	157.96812				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	146.89038				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	141.35458				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	143.58263				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	119.05009				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 02/04/2027 Spot Bond					0.00000	111.29737				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	129.24026				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.67500	102.41610	10.67500	102.38716				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.09000	13.09000	13.09000	94.39988				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.14000	13.14000	13.14000	97.92705				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			10.76500	10.76500	10.76500	100.90463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.76500	10.76500	10.76500	100.53705				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.66000	12.66000	12.66000	96.51914				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.65000	11.65000	11.65000	99.01764				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.16000	15.16000	15.16000	91.79405				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.94141				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	102.05829				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	102.18341				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	103.04949				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	102.00797				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.17142				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.83006				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF026 On 10/11/2025 Spot Bond					0.00000	100.16581				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.15955				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.66986				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.42216				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.50828				0.00	800,000,000	800,000,000
Total EQT004 SPOT										0.00	800,000,000	800,000,000
Total For EQT004										0.00	800,000,000	800,000,000
EQT005 On 10/09/2023 Spot Bond					0.00000	101.96408				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.46145				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.53921				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.04526				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.35332				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	100.01460				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT012 On 11/11/2025 Spot Bond					0.00000	100.01980				0.00	0	
Total EQT012 SPOT										0.00	0	

Contract 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 EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.50450				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.97256				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	99.97191				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	99.97214				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	99.97149				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	99.97246				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.00503				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	99.97246				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3: On 17/02/2028 Spot Bond					0.00000	99.97169				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1: On 17/02/2028 Spot Bond					0.00000	99.97112				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1: On 17/02/2028 Spot Bond					0.00000	99.97069				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.56500	99.02040	9.56500	98.99512			1,066,650,540,000.00		111,516,000	2,517,538,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES26 SPOT									1,066,650,540,000.00	111,516,000	2,517,538,20
Total For ES26									1,066,650,540,000.00	111,516,000	2,517,538,20
ES26/R On 02/04/2026 Spot Bond			7.85000	102.92413	7.85000	102.90247			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.61500	74.41329	12.45500	75.10727		1,279,950,699,000.00		101,462,600	2,381,768,50
Total ES33 SPOT								1,279,950,699,000.00		101,462,600	2,381,768,50
Total For ES33								1,279,950,699,000.00		101,462,600	2,381,768,50
ES33/R On 15/09/2033 Spot Bond			7.50000	103.14976	7.50000	103.12913			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			13.08500	70.85546	12.92500	71.65144		13,791,595,234,000.00		1,054,000,400	809,112,70
Total ES42 SPOT								13,791,595,234,000.00		1,054,000,400	809,112,70
Total For ES42								13,791,595,234,000.00		1,054,000,400	809,112,70
ES42/R On 25/04/2042 Spot Bond			8.50000	102.62673	8.50000	102.60340			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.65000	11.65000	11.65000	99.72966			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.75500	14.75500	14.75500	92.56646			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.41709			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.02700			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.46145			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.14888			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.86508				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.89528				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	100.35071				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.01655				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.67016				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.83161				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.83004				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	100.85794				0.00	0	730,000,00
Total FRB24 SPOT										0.00	0	730,000,00
Total For FRB24										0.00	0	730,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.72039				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.77121				0.00	0	
Total FRB26 SPOT										0.00	0	

Contract 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 FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.34500	104.09726	9.34500	104.07129				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	106.02830				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.62162				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.26500	100.07764	9.26500	100.05287				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.50314				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.60082				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.61872				0.00	0	250,000,00
Total FRB33 SPOT										0.00	0	250,000,00
Total For FRB33										0.00	0	250,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	103.69715				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.65268				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB36 On 14/09/2028 Spot Bond					0.00000	102.11241				0.00	2,000,000,000	2,000,000,00
Total FRB36 SPOT										0.00	2,000,000,000	2,000,000,00
Total For FRB36										0.00	2,000,000,000	2,000,000,00
FRB37 On 26/02/2029 Spot Bond					0.00000	100.65412				0.00	0	
Total FRB37 SPOT										0.00	0	
Total For FRB37										0.00	0	
FRB123 On 07/12/2023 Spot Bond			5.00500	334.27530	5.00500	334.21045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.92000	4.92000	4.92000	168.23241				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.02000	219.30676	5.02000	219.26412				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.17000	5.17000	5.17000	118.81705				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.64000	5.64000	5.64000	234.12811				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.68000	100.28376	5.68000	100.26253				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.71000	98.27719	5.71000	98.25637				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			9.27000	9.27000	9.27000	89.78010				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			9.26000	9.26000	9.26000	88.85055				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.97000	5.97000	5.97000	165.77209				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.02106				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	102.07247				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 11/11/2024 Spot Bond					0.00000	100.05202				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.05471				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.05524				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.05000				0.00	0	200,000,00
Total FRC299 SPOT										0.00	0	200,000,00
Total For FRC299										0.00	0	200,000,00
FRC30: On 11/11/2024 Spot Bond					0.00000	100.93672				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.47190				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.39235				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.89888				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.60571				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.73391				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.82974				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.72137				0.00	0	
Total FRC315 SPOT										0.00	0	

Contract 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 FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.85889				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.47483				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.72155				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.18971				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.91592				0.00	0	645,000,00
Total FRC323 SPOT										0.00	0	645,000,00
Total For FRC323										0.00	0	645,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	101.74451				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.23233				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.25117				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	102.49585				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.99788				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	99.98262				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	113.11519				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 20/12/2025 Spot Bond					0.00000	101.34419				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.07713				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/01/2026 Spot Bond					0.00000	101.21465				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/01/2026 Spot Bond					0.00000	100.59973				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2024 Spot Bond					0.00000	100.56655				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	102.32496				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 31/01/2026 Spot Bond					0.00000	101.05359				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/01/2026 Spot Bond					0.00000	100.73251				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.51334				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.51635				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36(On 31/01/2024 Spot Bond					0.00000	100.52427				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.48090				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2024 Spot Bond					0.00000	101.34053				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.35006				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	102.52612				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	102.86485				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	93.20508				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	102.42151				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	93.51825				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	101.63956				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.76717				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	99.70817				0.00	0	
Total FRC381 SPOT										0.00	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 FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.02544				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.02544				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	102.09358				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.03812				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.59112				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.51009				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.75816				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond					0.00000	100.96378				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.79165				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.83313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	99.79022				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	97.03415				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	102.65895				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	92.81774				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	90.82001				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	98.94296				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.36885				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	101.08094				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	99.36749				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.51013				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2027 Spot Bond					0.00000	102.61766				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.55542				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.32666				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.53507				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	104.53894				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.60937				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.55212				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.75262				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.77959				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.77959				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.47211				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.49227				0.00	0	
Total FRC426 SPOT										0.00	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 FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.55569				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.80484				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.20976				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.51006				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.27876				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.38374				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	99.86564				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.79094				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.96438				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.98738				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.45080				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.45080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.84503				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.73840				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.47646				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.42981				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.99705				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.42981				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.45080				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.86036				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	101.39383				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.47646				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.47217				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45: On 20/06/2028 Spot Bond					0.00000	101.66741				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.78093				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.94650				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	99.99975				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.77547				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	100.54204				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46: On 30/04/2025 Spot Bond					0.00000	100.53979				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.51013				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	100.88940				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.57483				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.26382				0.00	0	
Total FRC465 SPOT										0.00	0	

Contract 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 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	101.69503				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	102.32484				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	100.49703				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 07/12/2033 Spot Bond			9.82000	296.82452	9.82000	108.03664				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47: On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47: On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47: On 31/10/2028 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					0.00000	100.84469				0.00	0	800,000,00
Total FRC475 SPOT										0.00	0	800,000,00
Total For FRC475										0.00	0	800,000,00
FRC47: On 20/06/2026 Spot Bond					0.00000	101.13943				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	101.11841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC477 On 07/12/2033 Spot Bond					0.00000	101.35458				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC478 On 31/03/2032 Spot Bond					0.00000	100.90762				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.17000	113.95830	5.17000	113.93577				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.54000	118.56110	5.54000	118.53651				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.46132				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.67984				0.00	0	10,000,000.00
Total FRJ25 SPOT										0.00	0	10,000,000.00
Total For FRJ25										0.00	0	10,000,000.00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.31675				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.49370				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.51641				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.90390				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.67929				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ295 On 20/04/2029 Spot Bond					0.00000	101.18813				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.86516				0.00	0	300,000,00
Total FRJ30 SPOT										0.00	0	300,000,00
Total For FRJ30										0.00	0	300,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.38948				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.97934				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond					0.00000	105.70387				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.62000	5.62000	5.62000	117.44990				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.52280				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.65000	117.07009	5.65000	117.04548				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.52000	236.51630	5.52000	236.46716				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.84000	114.54664	5.84000	114.52199				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	236.46716				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.07000	167.91068	5.07000	167.87794				0.00	0	
Total FRS114 SPOT										0.00	0	

Contract 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 FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	118.39691	3.70500	118.37813				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.59000	117.88059	5.59000	117.85601				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.64000	234.17751	5.64000	234.12811				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.64000	234.17751	5.64000	234.12811				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			5.05000	167.95780	5.05000	167.92513				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.72000	232.63359	5.72000	232.58402				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.79000	115.20441	5.79000	115.17977				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.22000	217.46691	5.22000	217.42349				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.54000	105.79071	6.54000	105.76597				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.22000	217.46691	5.22000	217.42349				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.22000	217.46691	5.22000	217.42349				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.23000	223.07190	6.23000	223.02136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.49000	106.38903	6.49000	106.36431				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.79000	5.79000	5.79000	115.17977				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.58000	118.01632	5.58000	117.99172				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.53000	214.65053	5.53000	214.60587				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.00000	227.32473	6.00000	227.27461				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.66000	213.48209	5.66000	213.43695				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.66000	213.48209	5.66000	213.43695				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.06100	218.92813	5.06100	218.88532				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.82000	166.15626	5.82000	166.12058				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			6.01000	210.37293	6.01000	210.32650				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.05000	210.02096	6.05000	209.97439				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			5.79000	166.22595	5.79000	166.19039				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.52500	214.69561	5.52500	214.65097				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			6.06000	6.06000	6.06000	209.88647				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.69377				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.60374				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.48236				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	210.67650				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	159.90287				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	232.60186				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	263.66053				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.24350				0.00	0	
Total FRS197 SPOT										0.00	0	

Contract 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 FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.26161				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.05486				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	102.34481				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.95902				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	99.94678				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	102.07553				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.61575				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.05573				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.66806				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.59672				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 12/12/2025 Spot Bond					0.00000	74.92787				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	102.61022				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	126.48793				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.08204				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	106.46162				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	102.03222				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	140.94537				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.88465				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	102.51889				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	

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 FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.47692				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	143.43676				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.48334				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	101.47819				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 30/09/2024 Spot Bond					0.00000	101.69887				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.96162				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	103.57263				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	101.53033				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.53500	10.53500	10.53500	99.11467				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.53500	10.53500	10.53500	99.11467				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.63181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.84998				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	99.33871				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	113.73493				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	99.99981				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 30/04/2026 Spot Bond					0.00000	100.51013				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	122.74292				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.76500	9.76500	9.76500	104.29056				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.72971				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	

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 28/09/2025 Spot Bond					0.00000	102.40706				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS318 On 27/04/2024 Spot Bond					0.00000	100.52388				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS319 On 03/06/2024 Spot Bond					0.00000	101.86626				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS320 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	
FRS321 On 31/12/2027 Spot Bond					0.00000	101.49217				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS322 On 07/12/2033 Spot Bond					0.00000	104.46959				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS323 On 17/11/2023 Spot Bond			4.47500	4.47500	4.47500	100.93909				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS324 On 26/04/2024 Spot Bond					0.00000	94.35177				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS325 On 13/05/2024 Spot Bond					0.00000	108.61966				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS326 On 16/05/2028 Spot Bond					0.00000	97.71925				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS327 On 20/11/2023 Spot Bond					0.00000	97.83538				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS328 On 07/12/2033 Spot Bond			9.35450	299.16090	9.35450	108.91757				0.00	0	
Total FRS324 SPOT										0.00	0	

Contract 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 FRS324										0.00	0	
FRS324 On 07/12/2033 Spot Bond			9.52000	297.24038	9.52000	108.63748				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS325 On 07/12/2033 Spot Bond			9.18000	109.08748	9.18000	109.26525				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS326 On 07/12/2033 Spot Bond			9.27000	108.86785	9.27000	109.03763				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS327 On 07/12/2033 Spot Bond			9.23000	108.94333	9.23000	109.11601				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	113.96760				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	102.23461				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	101.49234				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	100.51013				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	102.27049				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS333 On 21/12/2027 Spot Bond					0.00000	101.62485				0.00	0	600,000,00
Total FRS334 SPOT										0.00	0	600,000,00
Total For FRS334										0.00	0	600,000,00
FRS334 On 06/07/2028 Spot Bond					0.00000	102.13806				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS335 On 10/07/2028 Spot Bond					0.00000	102.94239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS337 On 16/02/2027 Spot Bond					0.00000	101.71044				0.00	0	
Total FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS338 On 15/07/2024 Spot Bond					0.00000	100.87949				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS339 On 17/07/2026 Spot Bond					0.00000	103.42967				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS340 On 19/07/2028 Spot Bond					0.00000	104.30491				0.00	0	
Total FRS340 SPOT										0.00	0	
Total For FRS340										0.00	0	
FRS341 On 19/07/2024 Spot Bond					0.00000	100.80669				0.00	0	
Total FRS341 SPOT										0.00	0	
Total For FRS341										0.00	0	
FRS342 On 08/08/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS342 SPOT										0.00	0	
Total For FRS342										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.80500	4.80500	4.80500	334.41438				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.18500	335.10574	4.18500	335.04804				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.54500	4.54500	4.54500	334.67982				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.33897				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.49000	108.01918	5.49000	107.99693				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	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
FRS81 On 30/10/2042 Spot Bond			5.01000	66.87862	5.01000	115.98817				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			4.94000	4.94000	4.94000	168.18509				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	167.52446				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.60500	5.60500	5.60500	333.60025				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.16500	103.89055	9.16500	103.86512				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.11500	101.67787	9.11500	101.65325				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.13500	104.53487	9.13500	104.50936		129,603,726,000.00		14,187,600	7,433,70	
Total FRX26 SPOT								129,603,726,000.00		14,187,600	7,433,70	
Total For FRX26								129,603,726,000.00		14,187,600	7,433,70	
FRX27 On 07/03/2027 Spot Bond			9.20500	107.43315	9.20500	107.40688				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.56500	102.73785	9.56500	102.71178				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.19000	98.39592	10.19000	98.36935				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.37000	95.43411	10.37000	95.40746		160,110,726,000.00		15,439,800	8,092,40	
Total FRX31 SPOT								160,110,726,000.00		15,439,800	8,092,40	
Total For FRX31								160,110,726,000.00		15,439,800	8,092,40	
FRX32 On 31/03/2032 Spot Bond			10.72000	102.86284	10.72000	102.83348				0.00	0	
Total FRX32 SPOT										0.00	0	

Contract 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 FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.37000	70.00380	12.37000	69.98084				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.88089				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.87099				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.87429				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.07246				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.87134				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.72882				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.73970				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.86829				0.00	0	38,000,000.00
Total GBL06 SPOT										0.00	0	38,000,000.00
Total For GBL06										0.00	0	38,000,000.00
GDA A1 On 20/07/2028 Spot Bond					0.00000	100.45294				0.00	0	
Total GDA A1 SPOT										0.00	0	
Total For GDA A1										0.00	0	
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.46162				0.00	0	
Total GDAB1 SPOT										0.00	0	
Total For GDAB1										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.37086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.18206				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.25461				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.75321				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.77000	120.23167	4.77000	120.20911				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.30342				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.07400	103.50536	9.07400	103.48002				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.34745				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.77500	104.82318	7.77500	104.80134				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.64550				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.46390				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.97361				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond					0.00000	101.34515				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.88020				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.34963				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	102.14710				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.11540				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.75959				0.00	1,200,000,000	600,000,000
Total GRT33 SPOT										0.00	1,200,000,000	600,000,000
Total For GRT33										0.00	1,200,000,000	600,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	101.57528				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.80264				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.90982				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.44931				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.22465				0.00	300,000,000	150,000,000
Total GRT41 SPOT										0.00	300,000,000	150,000,000
Total For GRT41										0.00	300,000,000	150,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	100.67395				0.00	0	
Total GRT42 SPOT										0.00	0	

Contract 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 GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.93745				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.24113				0.00	0	400,000,00
Total GRT48 SPOT										0.00	0	400,000,00
Total For GRT48										0.00	0	400,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	101.91241				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.36561				0.00	100,000,000	50,000,00
Total GRT50 SPOT										0.00	100,000,000	50,000,00
Total For GRT50										0.00	100,000,000	50,000,00
GRT51 On 14/12/2029 Spot Bond					0.00000	101.76382				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.83215				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.17121				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.95945				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	102.17320				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	102.09125				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.20547				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.39500	9.39500	9.39500	101.15007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	102.27922				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.52411				0.00	0	
Total H112T1 SPOT										0.00	0	
Total For H112T1										0.00	0	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.69619				0.00	0	
Total H116T4 SPOT										0.00	0	
Total For H116T4										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.15252				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	101.20634				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.82388				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.64374				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.50999				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.49223				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	104.33641				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	102.00527				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	101.60997				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.39156				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.80063				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.08320				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.79034				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.50265				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.30371				0.00	0	1,000,000,00
Total HILB16 SPOT										0.00	0	1,000,000,00
Total For HILB16										0.00	0	1,000,000,00
HILB17 On 05/04/2026 Spot Bond					0.00000	101.41229				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.18175				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.46500	333.81126	5.46500	333.74244				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.59500	5.59500	5.59500	333.35985				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.63000	103.57048	10.63000	103.54086				0.00	0	
Total HWAY30 SPOT										0.00	0	

Contract 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 HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.32000	78.30479	5.32000	115.13020			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.46500	81.48232	12.46500	81.45555		355,574,097,000.00	28,525,800	4,314,950,30	
Total HWAY34 SPOT								355,574,097,000.00	28,525,800	4,314,950,30	
Total For HWAY34								355,574,097,000.00	28,525,800	4,314,950,30	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.61568	100.00000	9.59452		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.46500	80.70113	12.46500	80.67462		0.00	0	4,590,000,00	
Total HWAY35 SPOT								0.00	0	4,590,000,00	
Total For HWAY35								0.00	0	4,590,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.60869	100.00000	9.58754		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
I2025 On 31/01/2025 Spot Bond			4.33000	169.66635	4.37000	169.54091		161,916,530,000,000.00	268,341,000,000	444,917,551,80	
Total I2025 SPOT								161,916,530,000,000.00	268,341,000,000	444,917,551,80	
Total For I2025								161,916,530,000,000.00	268,341,000,000	444,917,551,80	
I2029 On 31/03/2029 Spot Bond			4.36000	123.92103	4.30000	124.28530		757,680,800,000,000.00	173,780,000,000	432,876,300,00	
Total I2029 SPOT								757,680,800,000,000.00	173,780,000,000	432,876,300,00	
Total For I2029								757,680,800,000,000.00	173,780,000,000	432,876,300,00	
I2031 On 31/01/2031 Spot Bond			4.55000	100.44065	4.55000	100.42244		0.00	0	2,000,000,00	
Total I2031 SPOT								0.00	0	2,000,000,00	
Total For I2031								0.00	0	2,000,000,00	
I2033 On 28/02/2033 Spot Bond			4.68000	118.71184	4.67000	118.78926		740,044,955,520,000.00	158,129,264,000	383,413,165,30	
Total I2033 SPOT								740,044,955,520,000.00	158,129,264,000	383,413,165,30	
Total For I2033								740,044,955,520,000.00	158,129,264,000	383,413,165,30	
I2038 On 31/01/2038 Spot Bond			4.89000	127.84303	4.89000	127.81872		57,213,000,000,000.00	11,700,000,000	402,806,890,90	
Total I2038 SPOT								57,213,000,000,000.00	11,700,000,000	402,806,890,90	
Total For I2038								57,213,000,000,000.00	11,700,000,000	402,806,890,90	
I2046 On 31/03/2046 Spot Bond			4.88000	113.21674	4.88000	113.19518		2,440,000,000,000.00	500,000,000	392,122,457,50	
Total I2046 SPOT								2,440,000,000,000.00	500,000,000	392,122,457,50	
Total For I2046								2,440,000,000,000.00	500,000,000	392,122,457,50	
I2050 On 31/12/2050 Spot Bond			4.90000	112.65955	4.86000	113.42050		152,793,225,900,000.00	31,182,291,000	378,298,431,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										2,793,225,900,000.00	31,182,291,000	378,298,431,20
Total For I2050										2,793,225,900,000.00	31,182,291,000	378,298,431,20
IBG01 On 07/02/2025 Spot Bond					0.00000	100.14508				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.92304				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			5.26500	334.01286	5.26500	333.94578				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.29234				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.05351				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.87825				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.83900				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.54395				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.60714				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.53415				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.62122				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	101.27977				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.78007				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.77518				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.87542				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.38152				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.09521				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.93237				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.06203				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.09262				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.94062				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.84972				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.77211				0.00	0	
Total IBL181 SPOT										0.00	0	

Contract 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 IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	99.92429				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.97626				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.45213				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.01529				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.36164				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.93763				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.88064				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.59147				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	102.11450				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.58651				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.69455				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.28102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.89304				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.94801				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.65725				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.55881				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.25524				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.92596				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.32500	8.32500	8.32500	101.62014				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.98750				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.09425				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.76913				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.99783				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL228 On 09/06/2027 Spot Bond					0.00000	101.96928				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.44879				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.61725				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.59286				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.22500	9.22500	9.22500	100.81608				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.35937				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.39190				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.51741				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.19151				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.29649				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond			8.86500	8.86500	8.86500	100.87050				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.85710				0.00	0	
Total IBL239 SPOT										0.00	0	

Contract 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 IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.65945				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/01/2024 Spot Bond			9.81500	9.81500	9.81500	100.20603				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.54127				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2024 Spot Bond			8.55500	8.55500	8.55500	100.53803				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.13000	10.13000	10.13000	97.00249				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.97211				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.41352				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.27500	101.49252	8.27500	101.46993				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.96644				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.22782				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	102.12563				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.85273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.70200				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.74464				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	101.09111				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.43492				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.44358				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.63011				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.21918				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.02142				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	99.99979				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	99.78402				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.80271				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL275 On 05/06/2028 Spot Bond					0.00000	102.05743				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.96382				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL277 On 15/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	10,000,000,00	
Total IBL277 SPOT									10,000,000,000,000.00	20,000,000,000	10,000,000,00	
Total For IBL277									10,000,000,000,000.00	20,000,000,000	10,000,000,00	
IBL60 On 17/02/2024 Spot Bond			9.55500	100.29556	9.55500	100.30817			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	101.36546			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			9.80500	101.87997	9.80500	101.85348			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			11.14000	103.53135	11.14000	103.53164			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			10.36500	103.31171	10.36500	103.28319			0.00	0		
Total IDCG11 SPOT									0.00	0		
Total For IDCG11									0.00	0		
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.19615			0.00	0		
Total IDCG15 SPOT									0.00	0		
Total For IDCG15									0.00	0		
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.57869			0.00	0		
Total IDCG16 SPOT									0.00	0		
Total For IDCG16									0.00	0		
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.22571			0.00	0		
Total IDCG17 SPOT									0.00	0		
Total For IDCG17									0.00	0		
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.68955			0.00	100,000,000	50,000,00	
Total IDCG19 SPOT									0.00	100,000,000	50,000,00	

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 IDCG19										0.00	100,000,000	50,000,000
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.30780				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.61705				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.11500	101.11844	9.11500	101.09382				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.73799				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.57417				0.00	0	500,000,000
Total INLV06 SPOT										0.00	0	500,000,000
Total For INLV06										0.00	0	500,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	104.20169				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.67895				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.12692				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.44205				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	102.50569				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	102.13751				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.60565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	101.36501				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.85363				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.55099				0.00	0	1,600,000,00
Total IPF30 SPOT										0.00	0	1,600,000,00
Total For IPF30										0.00	0	1,600,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	102.06959				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.25860				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.74464				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	99.81391				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	99.81196				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	99.81674				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	99.81297				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	99.81196				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.97493				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.91152				0.00	200,000,000	100,000,000
Total IPFG01 SPOT										0.00	200,000,000	100,000,000
Total For IPFG01										0.00	200,000,000	100,000,000
IPFG02 On 23/02/2026 Spot Bond					0.00000	99.81863				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.36634				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.96281				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.63809				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.16616				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.49500	99.77213	8.49500	99.74944				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.96582				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2024 Spot Bond			7.50500	100.07978	7.50500	100.05975				0.00	0	
Total IVC194 SPOT										0.00	0	

Contract 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 IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.19928				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.54500	103.38615	8.54500	103.36203				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.05987				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.48500	103.35862	8.48500	103.33467				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	99.99862				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	101.23030				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.72500	102.25905	8.72500	102.23519				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.46002				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.86701				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.36500	10.36500	10.36500	100.93368				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	102.12388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.73500	9.73500	9.73500	100.42302				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.83991				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.71000	8.71000	8.71000	100.68266				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.33500	9.33500	9.33500	100.66847				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	102.20099				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.73388				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.72472				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.79314				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.74932				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	102.28581				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.73349				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC241 On 20/12/2027 Spot Bond					0.00000	101.71071				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	102.26537				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.34074				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.71689				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.72610				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				102.15806	0.00000	103.65727				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				102.15806	0.00000	104.17124				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.78805				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.60745				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.28500	8.28500	8.28500	101.14552				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			10.86500	10.86500	10.86500	101.28387				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.76779				0.00	0	
Total IVC253 SPOT										0.00	0	

Contract 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 IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.81410				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.86641				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	101.22040				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.80903				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	102.00451				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	101.22040				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.56800				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	101.13581				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.39294				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.67852				0.00	0	
Total IVC264 SPOT										0.00	0	
Total For IVC264										0.00	0	
IVC267 On 20/07/2028 Spot Bond					0.00000	100.19110				0.00	0	
Total IVC267 SPOT										0.00	0	
Total For IVC267										0.00	0	
JIBAR On 15/03/2060 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 JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.92400				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.55631				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.83035				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.45663				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.54445				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.76653				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.61397				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	99.94815				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	102.22625				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.12740				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.27127				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP026 On 28/09/2025 Spot Bond					0.00000	101.30676				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	101.37265				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	99.94836				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	99.94765				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.86500	116.22554	9.86500	116.19512				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.73005				0.00	100,000,000	50,000,000
Total LGL09 SPOT										0.00	100,000,000	50,000,000
Total For LGL09										0.00	100,000,000	50,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.81720				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	105.08268				0.00	0	1,300,000,000
Total LGL11 SPOT										0.00	0	1,300,000,000
Total For LGL11										0.00	0	1,300,000,000
LGL12 On 04/10/2027 Spot Bond					0.00000	102.05575				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.52059				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.69159				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.86396				0.00	0	
Total LRFA4 SPOT										0.00	0	

Contract 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 LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.86129				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.85861				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.14458				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.30153				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.52000	14.52000	14.52000	104.77445				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.02018				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	102.25869				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.76044				0.00	0	1,000,000,00
Total MBF071 SPOT										0.00	0	1,000,000,00
Total For MBF071										0.00	0	1,000,000,00
MBF07: On 31/05/2025 Spot Bond					0.00000	102.25806				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.45863				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.97202				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	102.02027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBF075 On 10/08/2024 Spot Bond					0.00000	100.15450				0.00	300,000,000	300,000,000
Total MBF076 SPOT										0.00	300,000,000	300,000,000
Total For MBF076										0.00	300,000,000	300,000,000
MBF076 On 10/08/2026 Spot Bond					0.00000	100.15884				0.00	0	0
Total MBF077 SPOT										0.00	0	
Total For MBF077										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.37384				0.00	0	0
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.84531				0.00	0	0
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.58221				0.00	0	0
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.39842				0.00	0	0
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.11500	9.11500	9.11500	104.01483				0.00	0	0
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.04338				0.00	0	0
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.38395				0.00	300,000,000	150,000,000
Total MMIG07 SPOT										0.00	300,000,000	150,000,000
Total For MMIG07										0.00	300,000,000	150,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	102.64639				0.00	0	0
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.78500	100.32728	9.78500	100.30110				0.00	0	0
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML03 On 15/03/2028 Spot Bond					0.00000	103.20544				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.01500	95.63586	10.01500	95.59354				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.61038				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.33000	100.88800	10.33000	100.86039				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.39383				0.00	0	8,018,500,00
Total MTN10 SPOT										0.00	0	8,018,500,00
Total For MTN10										0.00	0	8,018,500,00
MTN13 On 04/06/2025 Spot Bond					0.00000	103.54122				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.52349				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.70487				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	103.10887				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.61954				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.63962				0.00	0	1,114,000,00
Total MTN20 SPOT										0.00	0	1,114,000,00
Total For MTN20										0.00	0	1,114,000,00
MTN23 On 29/01/2026 Spot Bond			9.71000	97.34562	9.71000	97.32055				0.00	0	
Total MTN23 SPOT										0.00	0	

Contract 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 MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.42588				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.95340				0.00	1,763,700,000	1,763,700,00
Total MTN25 SPOT										0.00	1,763,700,000	1,763,700,00
Total For MTN25										0.00	1,763,700,000	1,763,700,00
MTN26 On 29/06/2026 Spot Bond					0.00000	103.03907				0.00	0	300,000,00
Total MTN26 SPOT										0.00	0	300,000,00
Total For MTN26										0.00	0	300,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.69431				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.28573				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.90148				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.41875				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.11588				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.79747				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.65431				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.57034				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.05401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	101.31270				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.65011				0.00	0	2,600,000,00
Total MTN38 SPOT										0.00	0	2,600,000,00
Total For MTN38										0.00	0	2,600,000,00
MTN39 On 29/06/2030 Spot Bond					0.00000	101.37480				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.83027				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	99.93016				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.83175				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.83187				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	99.83669				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.84666				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.76796				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.96092				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7E25 On 20/06/2025 Spot Bond					0.00000	102.13823				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.62500	100.16085	10.62500	100.13269				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.74247				0.00	2,100,000,000	2,100,000,000
Total NBG02G SPOT										0.00	2,100,000,000	2,100,000,000
Total For NBG02G										0.00	2,100,000,000	2,100,000,000
NBG03 On 30/04/2026 Spot Bond					0.00000	101.11767				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.96460				0.00	400,000,000	200,000,000
Total NBG05G SPOT										0.00	400,000,000	200,000,000
Total For NBG05G										0.00	400,000,000	200,000,000
NBG06 On 29/07/2028 Spot Bond					0.00000	100.43984				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.69407				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.07500	104.34453	9.07500	104.31936				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.19500	100.45877	9.19500	100.43422				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.40500	104.41957	9.40500	104.39335				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.17500	105.01070	9.17500	104.98497				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.61500	104.02001	9.61500	103.99347				0.00	0	
Total NBK21A SPOT										0.00	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 NBK21A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.24300	107.52041	8.24300	107.49681				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			9.61500	107.16486	9.61500	107.13752				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	101.24095				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.79098				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.21000	107.56040	9.21000	107.53409				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK29, On 31/07/2026 Spot Bond			9.35500	103.37172	9.35500	103.34604				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30, On 20/02/2024 Spot Bond			9.04500	100.19202	9.04500	100.16753				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31, On 09/11/2023 Spot Bond			9.15500	102.54448	9.15500	102.51930				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.55641				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	87.11625				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.64592				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.41254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.32809				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.98563				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.33217				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.60225				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.19633				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.60533				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.00169				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.69588				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.59051				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.36180				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	102.33456				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	

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 24/02/2027 Spot Bond					0.00000	102.71069				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.96737				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	99.83018				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.25043				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.08978				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	99.86965				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	99.86867				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.56183				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			10.61000	104.35224	10.61000	104.32293				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.63672				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.26500	104.38214	10.26500	104.35375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.64445				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.65664				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.67209				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.11152				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.11152				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	102.54194				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.59944				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.64258				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.88522				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.46041				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.44883				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL11 On 19/11/2027 Spot Bond					0.00000	99.86141				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.41245				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.33184				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.07831				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	105.52764				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.17088				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.73671				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.25162				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.40636				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.10733				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.63975				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	102.08810				0.00	0	
Total NGT112 SPOT										0.00	0	

Contract 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 NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	101.62160				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.82203				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	102.07169				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.08262				0.00	20,000,000,000	10,600,000,00
Total NHM016 SPOT										0.00	20,000,000,000	10,600,000,00
Total For NHM016										0.00	20,000,000,000	10,600,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.77766				0.00	0	1,769,500,00
Total NHM019 SPOT										0.00	0	1,769,500,00
Total For NHM019										0.00	0	1,769,500,00
NHM02 On 25/11/2023 Spot Bond					0.00000	100.41910				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.53704				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.81870				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.82639				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	99.75215				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	99.72832				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	99.71015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.69000	5.69000	5.69000	233.16161				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.03000	5.03000	5.03000	219.17168				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.12500	5.12500	5.12500	167.74821				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	118.69459				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.64000	5.64000	5.64000	117.18010				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	167.50093				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	281.56878	3.45000	281.52585				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.03000	5.03000	5.03000	167.97236				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.67500	4.67500	4.67500	222.48198				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.82000	221.16474	4.82000	221.12292				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.54000	92.55625	5.54000	118.53651				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.19278				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	100.16004				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.48052				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.77078				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.71337				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.39719				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	101.19604				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.83499				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.08080				0.00	0	
Total NN040 SPOT										0.00	0	

Contract 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 NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.05999				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.98823				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.21647				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.40052				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.83310				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.71856				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.95903				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.55423				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.59726				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.39331				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.70125				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.79479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.70125				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.12983				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.32781				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	101.67359				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.63357				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.64500	10.64500	10.64500	100.06476				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.96500	9.96500	9.96500	104.34944				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.99000	9.99000	9.99000	103.15771				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	99.84305				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	101.44909				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN229 On 31/03/2032 Spot Bond					0.00000	101.43531				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.45207				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	101.49224				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	101.42675				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	104.01728				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	101.23427				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	101.20292				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NN238 On 31/07/2026 Spot Bond					0.00000	108.04519				0.00	0	
Total NN238 SPOT										0.00	0	
Total For NN238										0.00	0	
NN239 On 14/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total NN239 SPOT										0.00	0	10,000,000.00
Total For NN239										0.00	0	10,000,000.00
NN240 On 14/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,000,000.00
Total NN240 SPOT										0.00	0	1,000,000.00
Total For NN240										0.00	0	1,000,000.00
NN241 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total NN241 SPOT										0.00	0	20,000,000.00
Total For NN241										0.00	0	20,000,000.00
NNF01: On 12/06/2025 Spot Bond					0.00000	109.86857				0.00	0	
Total NNF012 SPOT										0.00	0	

Contract 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 NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	160.14000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	146.39000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	162.56000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	160.61000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	156.83752				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	99.97580				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.43407				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.40349				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	101.68293				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.37101				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.45209				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	90.10899				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	102.51368				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	98.39084				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	102.40183				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	102.42532				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.59350				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	95.18892				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.56631				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.47232				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.37271				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	102.17856				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.38500	105.93594	11.38500	105.90390				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	15.76687	100.00000	15.73198				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	102.14962				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.21754				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.53296				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.01399				0.00	0	
Total NTC34 SPOT										0.00	0	

Contract 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 NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.96551				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.75854				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.97557				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.33818				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.05174				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.94246				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.95969				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.53500	108.00586	8.53500	107.98132				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			9.01500	109.12808	9.01500	109.10194				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	102.26247				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.63651				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.40350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.20090				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.52920				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.19619				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	102.32519				0.00	0	450,000,00
Total PARS01 SPOT										0.00	0	450,000,00
Total For PARS01										0.00	0	450,000,00
PARS02 On 13/12/2027 Spot Bond					0.00000	102.82151				0.00	0	400,000,00
Total PARS02 SPOT										0.00	0	400,000,00
Total For PARS02										0.00	0	400,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.76554				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.70676				0.00	600,000,000	300,000,00
Total PEP03 SPOT										0.00	600,000,000	300,000,00
Total For PEP03										0.00	600,000,000	300,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.44286				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	102.07749				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	102.25653				0.00	0	310,000,00
Total PEP06 SPOT										0.00	0	310,000,00
Total For PEP06										0.00	0	310,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.08518				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	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
PMM58 On 28/02/2025 Spot Bond					0.00000	102.25151			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	102.19899			0.00	0	
Total PMM59 SPOT									0.00	0	
Total For PMM59									0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	102.23060			0.00	0	
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.98500	105.90468	8.86500	106.22976			872,854,816,428,500.00	2,545,671,098,100	3,418,781,879,600
Total R186 SPOT									2,854,816,428,500.00	545,671,098,100	418,781,879,600
Total For R186									2,854,816,428,500.00	545,671,098,100	418,781,879,600
R197 On 07/12/2023 Spot Bond			4.19500	335.09556	4.19500	335.03780			275,611,500,000,000.00	65,700,000,000	509,944,800,000
Total R197 SPOT									75,611,500,000,000.00	65,700,000,000	509,944,800,000
Total For R197									75,611,500,000,000.00	65,700,000,000	509,944,800,000
R202 On 07/12/2033 Spot Bond			4.70000	253.26281	4.69000	253.42849			28,919,100,000,000.00	6,153,000,000	93,715,624,000
Total R202 SPOT									28,919,100,000,000.00	6,153,000,000	93,715,624,000
Total For R202									28,919,100,000,000.00	6,153,000,000	93,715,624,000
R2030 On 31/01/2030 Spot Bond			10.31500	89.64486	10.15000	90.33538			263,635,660,448,500.00	1,576,697,591,900	1,638,237,009,900
Total R2030 SPOT									3,635,660,448,500.00	576,697,591,900	638,237,009,900
Total For R2030									3,635,660,448,500.00	576,697,591,900	638,237,009,900
R2032 On 31/03/2032 Spot Bond			11.07500	87.67726	10.91000	88.46430			274,566,695,462,500.00	2,553,008,279,500	2,541,498,702,700
Total R2032 SPOT									4,566,695,462,500.00	553,008,279,500	541,498,702,700
Total For R2032									4,566,695,462,500.00	553,008,279,500	541,498,702,700
R2035 On 28/02/2035 Spot Bond			11.79500	85.93272	11.62500	86.83117			959,390,627,934,500.00	1,183,500,689,100	1,282,094,377,300
Total R2035 SPOT									9,390,627,934,500.00	183,500,689,100	282,094,377,300
Total For R2035									9,390,627,934,500.00	183,500,689,100	282,094,377,300
R2037 On 31/01/2037 Spot Bond			12.16500	76.40587	12.00500	77.24488			218,457,156,896,000.00	1,086,597,382,400	1,905,324,676,400
Total R2037 SPOT									18,457,156,896,000.00	86,597,382,400	305,324,676,400
Total For R2037									18,457,156,896,000.00	86,597,382,400	305,324,676,400
R2040 On 31/01/2040 Spot Bond			12.40500	76.74458	12.25000	77.59996			311,373,271,231,000.00	1,637,353,750,200	1,627,479,192,800
Total R2040 SPOT									11,373,271,231,000.00	637,353,750,200	627,479,192,800
Total For R2040									11,373,271,231,000.00	637,353,750,200	627,479,192,800
R2044 On 31/01/2044 Spot Bond			12.48000	73.01791	12.32000	73.90427			547,602,280,672,000.00	684,904,028,900	2,473,684,055,200
Total R2044 SPOT									17,602,280,672,000.00	684,904,028,900	473,684,055,200

Contract 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 R2044									17,602,280,672,000.00	684,904,028,900	473,684,055,20
R2048 On 28/02/2048 Spot Bond			12.34500	76.45214	12.19000	77.33543			880,106,890,893,000.00	1,772,386,139,400	1,644,017,200,20
Total R2048 SPOT									10,106,890,893,000.00	772,386,139,400	644,017,200,20
Total For R2048									10,106,890,893,000.00	772,386,139,400	644,017,200,20
R2053 On 31/03/2053 Spot Bond			12.31000	98.98021	12.15000	100.16153			524,082,635,000,000.00	123,808,500,000	352,519,000,00
Total R2053 SPOT									14,082,635,000,000.00	123,808,500,000	352,519,000,00
Total For R2053									14,082,635,000,000.00	123,808,500,000	352,519,000,00
R209 On 31/03/2036 Spot Bond			11.86500	66.08232	11.70500	66.82317			295,721,969,429,000.00	1,373,427,894,600	955,998,156,60
Total R209 SPOT									15,721,969,429,000.00	373,427,894,600	355,998,156,60
Total For R209									15,721,969,429,000.00	373,427,894,600	355,998,156,60
R210 On 31/03/2028 Spot Bond			4.33000	225.79459	4.32000	225.85056			43,300,000,000,000.00	10,000,000,000	266,897,018,00
Total R210 SPOT									13,300,000,000,000.00	10,000,000,000	266,897,018,00
Total For R210									13,300,000,000,000.00	10,000,000,000	266,897,018,00
R213 On 28/02/2031 Spot Bond			10.80500	83.94242	10.64000	84.65263			354,502,559,465,000.00	1,235,955,813,000	1,058,976,406,50
Total R213 SPOT									14,502,559,465,000.00	235,955,813,000	158,976,406,50
Total For R213									14,502,559,465,000.00	235,955,813,000	158,976,406,50
R214 On 28/02/2041 Spot Bond			12.23500	61.96228	12.07500	62.71283			950,077,360,660,000.00	404,583,356,000	487,158,778,00
Total R214 SPOT									10,077,360,660,000.00	404,583,356,000	487,158,778,00
Total For R214									10,077,360,660,000.00	404,583,356,000	487,158,778,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.21559			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.23048			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.54945			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.81328			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.08494			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.18598			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB24 On 28/11/2024 Spot Bond					0.00000	102.58410				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB26 On 26/07/2024 Spot Bond					0.00000	101.14601				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.79230				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.66749				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.61565				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.66110				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.89340				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.90820				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 14/08/2023 Spot Bond					0.00000	100.29496				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.68405				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.06677				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30: On 17/11/2023 Spot Bond					0.00000	99.96094				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.61762				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.66517				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.19540				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	101.24130				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	101.34917				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.76764				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.71390				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.63173				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.96209				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.93009				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.72781				0.00	0	
Total RES61 SPOT										0.00	0	

Contract 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 RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.05266				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.69411				0.00	0	450,000,00
Total RES63 SPOT										0.00	0	450,000,00
Total For RES63										0.00	0	450,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.57002				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.56539				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.62874				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.61329				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.69825				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.68281				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.86803				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.85261				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	102.33261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RN203(On 17/09/2030 Spot Bond					0.00000	100.54799				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.61500	101.67488	9.61500	101.64889				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.73500	96.09889	11.73500	96.06895				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.95000	95.03264	11.95000	95.00252				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.85927				0.00	0	150,000,00
Total RWL26 SPOT										0.00	0	150,000,00
Total For RWL26										0.00	0	150,000,00
RWL28 On 30/06/2028 Spot Bond			10.83000	97.07626	10.83000	97.04829				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	100.51641				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.80691				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.31500	104.28318	9.31500	104.25738				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.18273				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS27 On 20/02/2024 Spot Bond			9.33500	100.30391	9.33500	100.27863				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.32000	99.16714	9.32000	99.14260				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.54000	102.50746	9.54000	102.48136				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.31500	104.92323	9.31500	104.89727				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.31500	100.16139	9.31500	100.13660				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.26000	97.94151	10.26000	97.91489				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.27500	105.47546	9.27500	105.44948				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.62500	106.89887	9.62500	106.87157				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.99000	8.99000	8.99000	100.71985				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.65599				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.69318				0.00	0	2,500,000,00
Total SBS53 SPOT										0.00	0	2,500,000,00
Total For SBS53										0.00	0	2,500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	102.49863				0.00	600,000,000	300,000,00
Total SBS57 SPOT										0.00	600,000,000	300,000,00

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 SBS57										0.00	600,000,000	300,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	104.41891				0.00	600,000,000	300,000,000
Total SBS58 SPOT										0.00	600,000,000	300,000,000
Total For SBS58										0.00	600,000,000	300,000,000
SBS62 On 31/01/2024 Spot Bond					0.00000	100.71607				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.44933				0.00	0	500,000,000
Total SBS63 SPOT										0.00	0	500,000,000
Total For SBS63										0.00	0	500,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.75968				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.38294				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.30829				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.19807				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	102.11182				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.58690				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.83837				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.59733				0.00	0	150,000,000
Total SBS72 SPOT										0.00	0	150,000,000
Total For SBS72										0.00	0	150,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	100.76762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.75825				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.43686				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.43147				0.00	200,000,000	100,000,000
Total SBS77 SPOT										0.00	200,000,000	100,000,000
Total For SBS77										0.00	200,000,000	100,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	102.02968				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.88030				0.00	0	450,000,000
Total SBS79 SPOT										0.00	0	450,000,000
Total For SBS79										0.00	0	450,000,000
SBS80 On 03/02/2028 Spot Bond			9.69500	9.69500	9.69500	98.37837				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBS81 On 08/08/2028 Spot Bond					0.00000	100.21876				0.00	0	
Total SBS81 SPOT										0.00	0	
Total For SBS81										0.00	0	
SBS82 On 08/08/2030 Spot Bond					0.00000	100.22217				0.00	0	
Total SBS82 SPOT										0.00	0	
Total For SBS82										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.09500	334.18439	5.09500	334.11879				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	238.04201				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSL01 On 08/08/2026 Spot Bond					0.00000	100.21590				0.00	0	
Total SBSL01 SPOT										0.00	0	
Total For SBSL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.95230				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.23960				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.18962				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.71206				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	104.59410				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.60002				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	103.43926				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	101.79332				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT11 On 30/06/2028 Spot Bond					0.00000	102.46873				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	102.42022				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			9.75000	102.24772	9.75000	102.22118				0.00	0	
Total SBT203 SPOT										0.00	0	

Contract 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 SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	101.16790				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.48502				0.00	0	200,000,00
Total SBT206 SPOT										0.00	0	200,000,00
Total For SBT206										0.00	0	200,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	105.50557				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	104.74116				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	102.76892				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.77722				0.00	0	200,000,00
Total SLI5 SPOT										0.00	0	200,000,00
Total For SLI5										0.00	0	200,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	100.50908				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.76500	94.80193	9.76500	94.77737				0.00	0	2,500,000,00
Total SLI7 SPOT										0.00	0	2,500,000,00
Total For SLI7										0.00	0	2,500,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.11231				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.02700				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.02670				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.02735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.02808				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.02778				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.02722				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.02785				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.02860				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.02843				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.02825				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.02885				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	102.24386				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.75016				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.13670				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOL01 On 17/10/2025 Spot Bond					0.00000	101.16499				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.66604				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.23433				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.87346				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	99.87182				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	99.87332				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	99.87129				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.60646				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.14203				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	102.21839				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.43146				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	102.38183				0.00	0	
Total SPG010 SPOT										0.00	0	

Contract 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 SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	101.33199				0.00	0	1,500,000,00
Total SPG011 SPOT										0.00	0	1,500,000,00
Total For SPG011										0.00	0	1,500,000,00
SPG01: On 29/03/2028 Spot Bond					0.00000	101.76758				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG01: On 03/07/2028 Spot Bond					0.00000	101.32248				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.24910				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.93038				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			5.87000	5.87000	5.87000	166.00430				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.84000	106.32811	8.84000	106.30298				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.13000	86.99929	10.13000	86.97594				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	101.62743				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.15634				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.29500	103.39665	9.29500	103.37070				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.49000	119.24625	5.49000	119.22167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.30379				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.46515				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.50595				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			5.22500	5.22500	5.22500	333.98647				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN060 On 31/01/2025 Spot Bond			5.27500	5.27500	5.27500	167.39510				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.79000	5.79000	5.79000	115.17977				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.14000	5.14000	5.14000	119.00100				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.50000	5.50000	5.50000	214.87668				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN070 On 15/06/2028 Spot Bond					0.00000	107.28709				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN080 On 27/08/2024 Spot Bond					0.00000	99.66726				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN080 On 12/09/2025 Spot Bond					0.00000	101.93075				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 05/11/2023 Spot Bond					0.00000	100.25912				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.56500	5.56500	5.56500	235.58678				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.94241				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.03988				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			10.81500	87.52184	10.81500	87.49679				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.78562				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.48000	215.10190	5.48000	215.05743				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.64000	234.17751	5.64000	234.12811				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	96.69851				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2023 Spot Bond					0.00000	101.73314				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.95719				0.00	0	
Total SSN121 SPOT										0.00	0	

Contract 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 SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	99.09804				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.90759				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.94699				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.58500	7.58500	7.58500	99.76927				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.44177				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	104.06643				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.94674	112.05745	4.94674	112.03591				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.93728	46.06695	4.93728	111.91542				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.22943				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.74718				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	99.95074				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.46302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN195 On 17/11/2023 Spot Bond			4.71500	4.71500	4.71500	100.99667				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN196 On 17/05/2028 Spot Bond					0.00000	99.97304				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN199 On 21/08/2023 Spot Bond					0.00000	99.87206				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN200 On 23/08/2023 Spot Bond					0.00000	102.15022				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN201 On 30/05/2028 Spot Bond					0.00000	102.24825				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN202 On 13/09/2023 Spot Bond					0.00000	101.63503				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN203 On 26/09/2023 Spot Bond					0.00000	101.40199				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN204 On 21/06/2024 Spot Bond					0.00000	101.40201				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN205 On 07/12/2023 Spot Bond					0.00000	101.33612				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN206 On 13/10/2023 Spot Bond					0.00000	101.03476				0.00	0	
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN207 On 12/10/2023 Spot Bond					0.00000	100.92377				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST201 On 08/12/2026 Spot Bond					0.00000	102.82874				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	103.57105				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	102.48881				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	105.28439				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	103.22938				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.35500	102.73048	9.35500	102.70482				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	102.25352				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	102.23065				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	102.19597				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	102.25475				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	102.24957				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	102.00422				0.00	0	
Total T17A22 SPOT										0.00	0	

Contract 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 T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	102.24957				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.48500	99.30276	7.48500	102.88394				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.99500	99.30178	7.99500	103.13610				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	102.15304				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	102.21453				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A13 On 21/08/2025 Spot Bond					0.00000	100.42555				0.00	0	
Total T18A13 SPOT										0.00	0	
Total For T18A13										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	102.26141				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	102.24965				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A23 On 21/08/2027 Spot Bond					0.00000	100.43404				0.00	0	
Total T18A23 SPOT										0.00	0	
Total For T18A23										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.56500	99.52228	9.56500	104.21550				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
T18A33 On 21/08/2027 Spot Bond			9.57000	9.57000	9.57000	100.54254				0.00	0	
Total T18A33 SPOT										0.00	0	
Total For T18A33										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.19697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.03050				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.93973				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.11085				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.74789				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	102.36170				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.86192				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.80389				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.84158				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.23022				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.30023				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.94146				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17C On 30/11/2026 Spot Bond					0.00000	102.04693				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.87949				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	99.93702				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.42528				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.57883				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.67508				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.70661				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	102.53719				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.76500	99.64758	8.76500	103.86394				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	102.26158				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	102.25453				0.00	0	
Total TH16A8 SPOT										0.00	0	

Contract 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 TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.03500	99.67146	6.03500	102.53272				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.30628				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.48629				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.39567				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.37920				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.49211				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.46153				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.88485				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	103.08471				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.96715				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.35534				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.32009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.30833				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.43996				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.38590				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.37885				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.87232				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.78539				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.73135				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	102.11570				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	102.30843				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	102.13229				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.44430				0.00	0	
Total TH18B3 SPOT										0.00	0	
Total For TH18B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18C On 21/08/2027 Spot Bond					0.00000	102.47300				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	102.42598				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.45658				0.00	0	
Total TH18C3 SPOT										0.00	0	
Total For TH18C3										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.70806				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.66105				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.49330				0.00	0	
Total TH18D3 SPOT										0.00	0	
Total For TH18D3										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	102.12210				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	102.11574				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TH18O On 21/08/2024 Spot Bond					0.00000	100.40946				0.00	0	
Total TH18O3 SPOT										0.00	0	
Total For TH18O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.71500	104.16546	9.71500	104.13861				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.40576				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.92500	101.91046	9.92500	101.88349				0.00	0	2,000,000.00
Total TL28 SPOT										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	Opt Interc
Total For TL28										0.00	0	2,000,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.13707				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.78667				0.00	100,000,000	100,000,00
Total TL30 SPOT										0.00	100,000,000	100,000,00
Total For TL30										0.00	100,000,000	100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	102.40277				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.51737				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.96917				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.89500	103.13528	9.89500	103.10792				0.00	0	400,000,00
Total TN23 SPOT										0.00	0	400,000,00
Total For TN23										0.00	0	400,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	86.25785	100.00000	86.06487				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.21500	98.68116	10.21500	98.65400			299,176,920,000.00		29,288,000	1,677,349,60
Total TN25 SPOT									299,176,920,000.00		29,288,000	1,677,349,60
Total For TN25									299,176,920,000.00		29,288,000	1,677,349,60
TN25/R On 19/08/2025 Spot Bond			100.00000	27.25417	100.00000	27.19318				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.39500	94.05473	11.39500	94.02641			285,631,628,000.00		25,066,400	6,413,137,50
Total TN27 SPOT									285,631,628,000.00		25,066,400	6,413,137,50
Total For TN27									285,631,628,000.00		25,066,400	6,413,137,50
TN27/R On 14/11/2027 Spot Bond			100.00000	13.89408	100.00000	13.86349				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.08000	96.97269	11.08000	96.94427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.75000	97.76552	11.75000	97.73502				0.00	0	25,000,000.00
Total TN30 SPOT										0.00	0	25,000,000.00
Total For TN30										0.00	0	25,000,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.11600	8.00000	117.09090				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.83200	91.88980	12.83200	91.85875				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.24500	87.03514	13.24500	87.00465			211,459,074,000.00		15,965,200	618,361,500
Total TN40 SPOT									211,459,074,000.00		15,965,200	618,361,500
Total For TN40									211,459,074,000.00		15,965,200	618,361,500
TN40/R On 09/10/2040 Spot Bond			10.75000	103.78926	10.75000	103.75957				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	100.16639				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.28078				0.00	1,750,000,000	1,750,000,000
Total TNF27 SPOT										0.00	1,750,000,000	1,750,000,000
Total For TNF27										0.00	1,750,000,000	1,750,000,000
TNI33 On 28/02/2033 Spot Bond			6.03000	105.01073	6.03000	106.87565				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.66846				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.55623				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.57308				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.59626				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.88500	100.50202	7.88500	100.48079				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.97294				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.89500	102.73634	9.89500	102.70924				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.97294				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.89500	102.77588	8.89500	102.75144				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.92439				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.27197				0.00	0	498,234,20
Total TRA4B2 SPOT										0.00	0	498,234,20
Total For TRA4B2										0.00	0	498,234,20
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.68700				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.63642				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.93734				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.94158				0.00	0	
Total TRA5C2 SPOT										0.00	0	

Contract 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 TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	95.94420				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	95.41627				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.97368				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.55237				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.91304				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.97619				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.81079				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	101.17672				0.00	0	
Total TWC448 SPOT										0.00	0	
Total For TWC448										0.00	0	
TWC44 On 20/10/2023 Spot Bond					0.00000	100.95653				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
TWC45 On 06/11/2023 Spot Bond					0.00000	100.70757				0.00	0	
Total TWC451 SPOT										0.00	0	
Total For TWC451										0.00	0	
TWC45 On 09/11/2023 Spot Bond					0.00000	100.27800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC452 SPOT										0.00	0	
Total For TWC452										0.00	0	
TWCJ2 On 09/11/2023 Spot Bond					0.00000	100.37582				0.00	0	
Total TWCJ28 SPOT										0.00	0	
Total For TWCJ28										0.00	0	
TWCM2 On 09/11/2023 Spot Bond					0.00000	100.30245				0.00	0	
Total TWCM28 SPOT										0.00	0	
Total For TWCM28										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.18500	105.20317	11.18500	105.17206				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.02615				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.02778				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.02655				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.02817				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.02602				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.02856				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.91500	10.91500	10.91500	100.97509				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	100.02589				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A1 On 15/05/2026 Spot Bond					0.00000	100.02817				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.02856				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.02919				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.02921				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03192				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03244				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03167				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03167				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	102.21790				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.66130				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	103.07198				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	102.60289				0.00	0	
Total VKE19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	102.65181				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.87e+017	959,057,229,900	920,392,610,300
Total for SPOT :										1.87e+017	959,057,229,900	920,392,610,300
Total Futures										1.87e+017	959,057,238,988	920,393,944,250
Total Options										0.00	0	104,450
Grand Total:										1.87e+017	959,057,238,988	920,394,048,750