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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/08/2023 Bond Future			12.64104	74.07487	12.63062	74.12131			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.78368	71.92521	12.77273	71.97304			0.00	0	
ES33 On 01/02/2024 Bond Future			12.92545	73.57800	12.91397	73.62715			0.00	0	
ES33 On 02/05/2024 Bond Future			13.06917	71.47874	13.05722	71.52889			0.00	0	
ES33 On 01/08/2024 Bond Future			13.22290	73.11668	13.21054	73.16747			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			13.08889	70.61522	13.06305	70.74659			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.22493	67.92358	13.19797	68.05821			0.00	0	
ES42 On 01/02/2024 Bond Future			13.35364	69.48469	13.32557	69.62263			0.00	0	
ES42 On 02/05/2024 Bond Future			13.48897	66.82840	13.45977	66.96942			0.00	0	
ES42 On 01/08/2024 Bond Future			13.63010	68.35847	13.59982	68.50223			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 03/08/2023 Bond Future			169.86881	169.86881	169.96080	169.96080			0.00	0	6,30

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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	Opt Interest
I2025	On	02/11/2023	Bond Future			173.65004	173.65004	173.74490	173.74490			0.00	0	
I2025	On	01/02/2024	Bond Future			175.84600	175.84600	175.94341	175.94341			0.00	0	
I2025	On	02/05/2024	Bond Future			179.91291	179.91291	180.01219	180.01219			0.00	0	
I2025	On	01/08/2024	Bond Future			182.19969	182.19969	182.29955	182.29955			0.00	0	
Total I2025 Future												0.00	0	6,30
Total For I2025												0.00	0	6,30
I2029	On	03/08/2023	Bond Future			123.09221	123.09221	123.05841	123.05841			0.00	0	2,3
I2029	On	02/11/2023	Bond Future			124.50052	124.50052	124.46650	124.46650			0.00	0	
I2029	On	01/02/2024	Bond Future			127.36096	127.36096	127.32663	127.32663			0.00	0	
I2029	On	02/05/2024	Bond Future			128.93855	128.93855	128.90284	128.90284			0.00	0	
I2029	On	01/08/2024	Bond Future			131.89687	131.89687	131.85953	131.85953			0.00	0	
Total I2029 Future												0.00	0	2,37
Total For I2029												0.00	0	2,37
I2033	On	03/08/2023	Bond Future			116.55076	116.55076	116.54587	116.54587			0.00	0	7,1
I2033	On	02/11/2023	Bond Future			117.72041	117.72041	117.71606	117.71606			0.00	0	
I2033	On	01/02/2024	Bond Future			120.42509	120.42509	120.42108	120.42108			0.00	0	
I2033	On	02/05/2024	Bond Future			121.74723	121.74723	121.74257	121.74257			0.00	0	
I2033	On	01/08/2024	Bond Future			124.54060	124.54060	124.53503	124.53503			0.00	0	
Total I2033 Future												0.00	0	7,1
Total For I2033												0.00	0	7,1
I2038	On	03/08/2023	Bond Future			126.42688	126.42688	125.97456	125.97456			0.00	0	3,0
I2038	On	02/11/2023	Bond Future			129.24118	129.24118	128.77936	128.77936			0.00	0	1,7
I2038	On	01/02/2024	Bond Future			130.19262	130.19262	129.72042	129.72042			0.00	0	
I2038	On	02/05/2024	Bond Future			133.20361	133.20361	132.72015	132.72015			0.00	0	
I2038	On	01/08/2024	Bond Future			134.18796	134.18796	133.69199	133.69199			0.00	0	
Total I2038 Future												0.00	0	4,7
Total For I2038												0.00	0	4,7
I2046	On	03/08/2023	Bond Future			111.80405	111.80405	111.79852	111.79852			0.00	0	12,8
I2046	On	02/11/2023	Bond Future			112.20021	112.20021	112.19500	112.19500			0.00	0	4,6
I2046	On	01/02/2024	Bond Future			114.77811	114.77811	114.77323	114.77323			0.00	0	
I2046	On	02/05/2024	Bond Future			115.28299	115.28299	115.27740	115.27740			0.00	0	
I2046	On	01/08/2024	Bond Future			117.92735	117.92735	117.92075	117.92075			0.00	0	
Total I2046 Future												0.00	0	17,5
Total For I2046												0.00	0	17,5
I2050	On	03/08/2023	Bond Future			110.53736	110.53736	110.53185	110.53185			0.00	0	10,7
I2050	On	02/11/2023	Bond Future			112.99799	112.99799	112.99268	112.99268			0.00	0	3,3
I2050	On	01/02/2024	Bond Future			113.34728	113.34728	113.34204	113.34204			0.00	0	
I2050	On	02/05/2024	Bond Future			115.96864	115.96864	115.96309	115.96309			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			116.32033	116.32033	116.31342	116.31342			0.00	0	
Total I2050 Future												0.00	0	14,10
Total For I2050												0.00	0	14,10
R186	On	03/08/2023	Bond Future			9.17670	105.11599	9.23468	104.94734		4.54	707,640,844.68	6,732	57,80
R186	On	02/11/2023	Bond Future			9.19778	107.42996	9.26101	107.25816		4.39	1,054,317,627.44	9,814	45,00
R186	On	01/02/2024	Bond Future			9.19237	104.56168	9.26181	104.38638		4.22	0.00	0	
R186	On	02/05/2024	Bond Future			9.17879	106.95613	9.25588	106.77663		3.79	0.00	0	
R186	On	01/08/2024	Bond Future			9.17210	104.07421	9.25868	103.88997		3.54	0.00	0	
Total R186 Future												1,761,958,472.12	16,546	102,80
R186	On	03/08/2023	Bond Future	9.74	Call			1,603.15000	1.60315	1,738,700	5.23	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			147.81000	0.14781	114,710	5.23	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,627.68000	1.62768	1,763,960	5.24	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			143.80000	0.14380	111,430	5.24	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,578.64000	1.57864	1,713,450	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			151.85000	0.15185	118,010	5.21	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			926.27000	0.92627	847,630	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			238.36000	0.23836	211,090	4.94	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.15	Call			931.95000	0.93195	1,008,770	4.36	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.15	Put			1,233.81000	1.23381	1,138,830	4.36	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,260.20000	1.26020	1,352,690	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			937.87000	0.93787	858,560	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,275.63000	1.27563	1,368,790	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,291.40000	1.29140	1,385,230	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			915.02000	0.91502	837,050	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,324.73000	3.32473	3,469,260	4.94	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,696.45000	1.69645	1,795,870	4.35	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			1,097.99000	1.09799	1,022,110	4.35	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,712.42000	1.71242	1,812,320	4.36	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,088.93000	1.08893	1,013,530	4.36	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,728.15000	1.72815	1,828,530	4.36	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,079.64000	1.07964	1,004,720	4.36	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			3,335.46000	3.33546	3,189,650	3.39	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			3,315.45000	3.31545	3,169,970	3.39	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			345.07000	0.34507	379,430	3.38	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			3,295.49000	3.29549	3,150,350	3.38	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,167.91000	2.16791	2,277,840	4.04	0.00	0	2,00
R186	On	02/05/2024	Bond Future	9.73	Put			1,072.64000	1.07264	1,003,070	4.04	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			336.80000	0.33680	370,490	3.39	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,303.86000	3.30386	3,435,560	4.38	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	Op Interest
R186	On	02/05/2024	Bond Future	10.40	Put		685.99000	0.68599	638,190	4.38	0.00	0	2,000
R186	On	02/05/2024	Bond Future	8.00	Call		340.91000	0.34091	374,930	3.39	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		940.58000	0.94058	1,010,050	3.39	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		2,158.51000	2.15851	2,043,740	3.39	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		950.10000	0.95010	1,020,000	3.40	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		2,146.45000	2.14645	2,032,110	3.40	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		930.71000	0.93071	999,730	3.39	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		2,170.22000	2.17022	2,055,000	3.39	0.00	0	
Total R186 Option											0.00	0	7,480
Total For R186											1,761,958,472.12	16,546	110,320
R197	On	03/08/2023	Bond Future			335.16387	335.16387	335.17599	335.17599		0.00	0	4
R197	On	02/11/2023	Bond Future			342.62439	342.62439	342.63838	342.63838		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			248.62590	248.62590	248.61460	248.61460		0.00	0	5,300
R202	On	02/11/2023	Bond Future			254.16011	254.16011	254.14991	254.14991		0.00	0	
R202	On	01/02/2024	Bond Future			255.03279	255.03279	255.02277	255.02277		0.00	0	
R202	On	02/05/2024	Bond Future			260.93099	260.93099	260.92010	260.92010		0.00	0	
R202	On	01/08/2024	Bond Future			261.81254	261.81254	261.79837	261.79837		0.00	0	
Total R202 Future											0.00	0	5,300
Total For R202											0.00	0	5,300
R2030	On	03/08/2023	Bond Future			10.53479	88.48125	10.55842	88.38058	8.97	489,301,312.50	5,530	80,300
R2030	On	02/11/2023	Bond Future			10.61362	90.42919	10.63837	90.32678	9.17	533,170,504.24	5,896	19,900
R2030	On	01/02/2024	Bond Future			10.68491	88.47968	10.71092	88.37535	9.03	0.00	0	
R2030	On	02/05/2024	Bond Future			10.76362	90.50575	10.79114	90.39884	8.46	0.00	0	
R2030	On	01/08/2024	Bond Future			10.85535	88.55556	10.88466	88.44564	8.24	0.00	0	
Total R2030 Future											1,022,471,816.74	11,426	100,300
R2030	On	03/08/2023	Bond Future	11.35	Call		3,446.73000	3.44673	3,527,800	11.08	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		156.26000	0.15626	136,660	11.08	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,483.62000	3.48362	3,565,040	11.10	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		152.58000	0.15258	133,330	11.10	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		8,145.20000	8.14520	8,244,550	13.35	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		5.99000	0.00599	4,670	13.35	0.00	0	1,000
R2030	On	03/08/2023	Bond Future	11.34	Put		160.02000	0.16002	140,070	11.06	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		9,260.87000	9.26087	9,361,090	13.35	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1.78000	0.00178	1,330	13.35	0.00	0	300
R2030	On	03/08/2023	Bond Future	10.40	Call		582.48000	0.58248	607,740	8.67	0.00	0	1,000
R2030	On	03/08/2023	Bond Future	10.40	Put		1,260.19000	1.26019	1,184,780	8.67	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 03/08/2023 Bond Future	10.65	Call			1,152.94000	1.15294	1,195,630	9.38	0.00	0	35
R2030 On 03/08/2023 Bond Future	10.65	Put			764.13000	0.76413	706,150	9.38	0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			3,409.90000	3.40990	3,490,620	11.06	0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			699.46000	0.69946	670,380	10.10	0.00	0	80
R2030 On 02/11/2023 Bond Future	10.80	Call			2,291.89000	2.29189	2,342,230	9.39	0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,626.76000	1.62676	1,574,690	9.39	0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			2,316.05000	2.31605	2,366,740	9.40	0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,593.14000	1.59314	1,541,760	9.41	0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			922.47000	0.92247	948,230	8.95	0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			3,312.24000	3.31224	3,235,590	8.95	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,426.88000	1.42688	1,463,040	9.10	0.00	0	50
R2030 On 02/11/2023 Bond Future	11.43	Put			819.48000	0.81948	786,820	9.97	0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			4,448.14000	4.44814	4,521,470	10.10	0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Put			1,959.24000	1.95924	1,900,960	9.26	0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			424.61000	0.42461	437,760	8.89	0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			4,983.97000	4.98397	4,894,710	8.89	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			707.65000	0.70765	728,280	8.91	0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Put			1,609.98000	1.60998	1,558,260	9.40	0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,340.13000	2.34013	2,391,160	9.41	0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,119.15000	3.11915	3,179,950	9.67	0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			1,155.64000	1.15564	1,114,030	9.67	0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			4,017.80000	4.01780	4,087,550	9.97	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Put			3,871.10000	3.87110	3,789,320	8.91	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Put			2,461.35000	2.46135	2,395,100	9.10	0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			1,883.25000	1.88325	1,927,380	9.26	0.00	0	50
R2030 On 02/11/2023 Bond Future	12.27	Call			6,745.80000	6.74580	6,832,660	10.81	0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			311.69000	0.31169	296,140	10.81	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			3,868.53000	3.86853	3,932,140	9.48	0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,420.95000	1.42095	1,454,190	8.73	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.37	Put			1,436.99000	1.43699	1,397,650	9.54	0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Call			5,101.79000	5.10179	5,174,820	9.88	0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Put			1,057.01000	1.05701	1,025,710	9.88	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			5,396.61000	5.39661	5,471,520	9.97	0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			974.96000	0.97496	945,540	9.97	0.00	0	50
R2030 On 01/02/2024 Bond Future	9.93	Call			1,111.66000	1.11166	1,139,120	8.69	0.00	0	1,300
R2030 On 01/02/2024 Bond Future	11.31	Put			1,507.52000	1.50752	1,466,800	9.48	0.00	0	1,300
R2030 On 01/02/2024 Bond Future	11.35	Call			3,975.97000	3.97597	4,040,510	9.52	0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,460.15000	1.46015	1,420,360	9.52	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,002.99000	4.00299	4,067,760	9.53	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,448.53000	1.44853	1,408,970	9.53	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 01/02/2024 Bond Future	9.57	Call			751.42000	0.75142	771,160	8.75		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.16	Put			3,664.25000	3.66425	3,593,160	8.73		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			1,792.90000	1.79290	1,832,310	8.82		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			3,091.09000	3.09109	3,026,170	8.82		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,077.97000	3.07797	3,133,930	9.22		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,928.67000	1.92867	1,880,300	9.22		0.00	0	70
R2030 On 01/02/2024 Bond Future	9.89	Put			4,431.80000	4.43180	4,353,980	8.69		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Put			4,312.54000	4.31254	4,235,670	8.69		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Call			1,200.45000	1.20045	1,229,630	8.71		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.00	Put			4,108.56000	4.10856	4,033,410	8.71		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,293.94000	1.29394	1,324,870	8.72		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,910.45000	3.91045	3,837,050	8.72		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			967.23000	0.96723	937,990	9.98		0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			6,150.67000	6.15067	6,229,880	10.21		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			796.07000	0.79607	770,950	10.21		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			4,030.08000	4.03008	4,095,070	9.54		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Put			5,476.63000	5.47663	5,392,040	8.75		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,063.10000	1.06310	1,089,610	8.69		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.86	Call			5,426.45000	5.42645	5,501,540	9.98		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,332.39000	1.33239	1,299,650	9.40		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			6,911.58000	6.91158	6,992,360	9.77		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			1,003.59000	1.00359	977,460	9.77		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Call			1,645.01000	1.64501	1,680,770	8.14		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			4,138.02000	4.13802	4,066,870	8.14		0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			2,441.11000	2.44111	2,487,870	8.38		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			3,108.60000	3.10860	3,048,450	8.38		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			2,850.17000	2.85017	2,901,670	8.51		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,738.22000	2.73822	2,682,810	8.51		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,177.73000	1.17773	1,205,630	8.03		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			5,091.00000	5.09100	5,011,990	8.03		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,189.64000	1.18964	1,217,750	8.03		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			5,655.14000	5.65514	5,729,310	9.40		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			5,061.95000	5.06195	4,983,150	8.03		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,201.92000	1.20192	1,230,250	8.04		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			5,033.29000	5.03329	4,954,710	8.04		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,021.46000	1.02146	1,046,340	8.03		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			5,551.85000	5.55185	5,469,820	8.03		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Call			9,147.89000	9.14789	9,238,370	10.08		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			555.04000	0.55504	538,610	10.08		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Call			3,525.21000	3.52521	3,583,540	8.73		0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030	On	02/05/2024	Bond Future	11.12	Put			2,260.00000	2.26000	2,211,420	8.73		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			4,024.63000	4.02463	3,956,930	8.01		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,124.93000	2.12493	2,167,380	8.02		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			4,003.05000	4.00305	3,935,580	8.02		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,091.20000	2.09120	2,133,200	8.01		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			4,046.29000	4.04629	3,978,370	8.01		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,108.03000	2.10803	2,150,250	8.01		0.00	0	
Total R2030 Option													0.00	0	22,30
Total For R2030													1,022,471,816.74	11,426	122,64
R2032	On	03/08/2023	Bond Future			11.18761	86.89551	11.20119	86.82954		10.51		626,603,522.61	7,211	112,04
R2032	On	02/11/2023	Bond Future			11.28449	84.64551	11.29858	84.57857		11.66		846,116,517.96	9,996	75,88
R2032	On	01/02/2024	Bond Future			11.37385	86.57081	11.38851	86.50268		11.22		0.00	0	
R2032	On	02/05/2024	Bond Future			11.46678	84.38988	11.48217	84.31999		10.70		0.00	0	
R2032	On	01/08/2024	Bond Future			11.56931	86.30569	11.58555	86.23369		9.71		0.00	0	
Total R2032 Future													1,472,720,040.57	17,207	187,93
R2032	On	03/08/2023	Bond Future	9.60	Call			0.00000	0.00000	0,000	6.31		0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			8,270.40000	8.27040	8,204,430	6.31		0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1.98000	0.00198	1,920	6.64		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.76	Call			2,957.11000	2.95711	2,998,360	12.11		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			1,975.85000	1.97585	2,006,220	11.32		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			604.12000	0.60412	566,230	11.16		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			3,933.48000	3.93348	3,982,720	12.76		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			170.38000	0.17038	153,650	12.76		0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			4,100.48000	4.10048	4,150,830	12.87		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			154.87000	0.15487	139,250	12.87		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.75	Put			307.87000	0.30787	282,770	12.08		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			300.78000	0.30078	276,060	12.11		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			2,996.63000	2.99663	3,038,260	12.14		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			293.78000	0.29378	269,440	12.14		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,520.46000	3.52046	3,566,660	12.49		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			216.07000	0.21607	196,300	12.49		0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			4,531.48000	4.53148	4,465,450	6.64		0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			1,800.78000	1.80078	1,828,860	11.16		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			541.43000	0.54143	505,830	11.32		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			2,155.43000	2.15543	2,188,050	11.47		0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			484.15000	0.48415	450,800	11.47		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			2,917.65000	2.91765	2,958,520	12.08		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,432.08000	2.43208	2,388,760	11.64		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,129.96000	2.12996	2,153,800	11.65		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	11.24	Put			2,408.71000	2.40871	2,365,610	11.65	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call			2,228.75000	2.22875	2,253,450	11.69	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Put			3,920.62000	3.92062	3,866,810	11.16	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			1,781.71000	1.78171	1,802,320	11.49	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			2,779.79000	2.77979	2,733,460	11.49	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,081.61000	2.08161	2,105,020	11.63	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			841.24000	0.84124	818,640	12.88	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call			2,105.62000	2.10562	2,129,240	11.64	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			5,247.33000	5.24733	5,291,670	12.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,455.81000	2.45581	2,412,280	11.63	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			890.12000	0.89012	901,200	11.10	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			4,344.91000	4.34491	4,289,050	11.10	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put			2,317.03000	2.31703	2,274,790	11.69	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Call			1,063.83000	1.06383	1,076,960	11.16	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call			3,644.25000	3.64425	3,679,630	12.28	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put			1,398.77000	1.39877	1,367,210	12.28	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.90	Call			4,027.22000	4.02722	4,065,000	12.43	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			1,234.39000	1.23439	1,205,230	12.43	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			4,187.26000	4.18726	4,222,660	11.83	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,169.11000	2.16911	2,136,380	11.83	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			4,216.42000	4.21642	4,251,970	11.84	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			2,153.30000	2.15330	2,120,720	11.84	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			4,245.64000	4.24564	4,281,350	11.85	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,677.01000	1.67701	1,695,370	10.83	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			4,566.75000	4.56675	4,516,980	10.83	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			2,288.75000	2.28875	2,312,110	11.08	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put			3,690.37000	3.69037	3,645,600	11.08	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			3,957.04000	3.95704	3,991,200	11.74	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,111.06000	1.11106	1,090,390	12.82	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.01	Call			699.84000	0.69984	708,260	10.65	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			7,434.92000	7.43492	7,375,210	10.65	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,367.85000	1.36785	1,383,340	10.73	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			5,186.42000	5.18642	5,133,780	10.73	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,641.48000	1.64148	1,659,520	10.82	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put			2,137.58000	2.13758	2,105,160	11.85	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			1,319.66000	1.31966	1,296,270	12.57	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call			6,679.33000	6.67933	6,725,520	12.70	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			1,206.49000	1.20649	1,184,550	12.70	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.73	Call			7,049.56000	7.04956	7,097,020	12.82	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put			4,628.38000	4.62838	4,578,290	10.82	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 01/02/2024 Bond Future	11.75	Put			2,299.82000	2.29982	2,265,850	11.74		0.00	0	20
R2032 On 01/02/2024 Bond Future	12.50	Call			6,280.29000	6.28029	6,325,030	12.57		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			983.56000	0.98356	967,020	12.57		0.00	0	1,58
R2032 On 02/05/2024 Bond Future	10.86	Call			1,953.68000	1.95368	1,975,170	10.24		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			4,840.87000	4.84087	4,792,470	10.24		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			2,390.41000	2.39041	2,415,390	10.38		0.00	0	50
R2032 On 02/05/2024 Bond Future	11.09	Put			4,195.41000	4.19541	4,150,500	10.38		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			2,958.65000	2.95865	2,987,640	10.57		0.00	0	1,58
R2032 On 02/05/2024 Bond Future	11.35	Put			3,561.39000	3.56139	3,520,490	10.57		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,468.10000	1.46810	1,485,300	10.10		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,793.68000	5.79368	5,740,990	10.10		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,512.69000	1.51269	1,530,300	10.11		0.00	0	50
R2032 On 02/05/2024 Bond Future	10.59	Put			5,693.04000	5.69304	5,640,760	10.11		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			1,604.71000	1.60471	1,623,160	10.14		0.00	0	1,58
R2032 On 02/05/2024 Bond Future	10.65	Put			5,495.54000	5.49554	5,444,100	10.14		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,215.82000	1.21582	1,230,450	10.10		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			6,517.54000	6.51754	6,462,280	10.10		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,438.67000	1.43867	1,455,590	10.09		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			5,861.24000	5.86124	5,808,270	10.09		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,453.34000	1.45334	1,470,400	10.09		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			7,438.18000	7.43818	7,487,440	12.10		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,313.33000	1.31333	1,292,700	12.10		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			8,360.71000	8.36071	8,412,620	12.39		0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			1,096.57000	1.09657	1,078,590	12.39		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			8,928.64000	8.92864	8,981,990	12.57		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,827.39000	5.82739	5,774,560	10.09		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			4,480.47000	4.48047	4,435,220	9.44		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			2,480.74000	2.48074	2,507,200	9.43		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			4,531.44000	4.53144	4,485,900	9.43		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			2,500.91000	2.50091	2,527,510	9.44		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			4,505.90000	4.50590	4,460,500	9.44		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			2,521.16000	2.52116	2,547,910	9.44		0.00	0	
Total R2032 Option										0.00	0	79,88
Total For R2032										1,472,720,040.57	17,207	267,78
R2035 On 03/08/2023 Bond Future			11.82572	85.52646	11.81931	85.56100		12.69		0.00	0	63,44
R2035 On 02/11/2023 Bond Future			11.93647	82.89889	11.92972	82.93461		13.63		30,340,993.74	366	110,02
R2035 On 01/02/2024 Bond Future			12.04496	84.78428	12.03786	84.82116		13.08		0.00	0	
R2035 On 02/05/2024 Bond Future			12.14746	82.21115	12.14011	82.24867		13.01		0.00	0	
R2035 On 01/08/2024 Bond Future			12.25727	84.07776	12.24972	84.11560		11.93		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2035 Future										30,340,993.74	366	173,47
R2035 On 03/08/2023 Bond Future	11.75	Call			1,066.01000	1.06601	1,029,490	12.69		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			848.54000	0.84854	841,040	13.09		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Call			3,800.32000	3.80032	3,757,930	13.89		0.00	0	5,00
R2035 On 03/08/2023 Bond Future	12.50	Put			244.73000	0.24473	236,880	13.89		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			1,440.89000	1.44089	1,438,910	12.69		0.00	0	4,87
R2035 On 03/08/2023 Bond Future	11.98	Call			1,747.24000	1.74724	1,705,480	13.06		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			887.42000	0.88742	880,200	13.06		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			1,780.71000	1.78071	1,738,800	13.07		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			867.81000	0.86781	860,440	13.07		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			1,814.47000	1.81447	1,772,430	13.09		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Put			3,078.74000	3.07874	3,087,990	13.26		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			3,525.99000	3.52599	3,493,550	13.99		0.00	0	77
R2035 On 02/11/2023 Bond Future	12.24	Put			1,906.49000	1.90649	1,909,770	13.99		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			845.67000	0.84567	829,130	12.56		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			4,147.70000	4.14770	4,162,070	12.85		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,348.44000	1.34844	1,326,930	12.86		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,111.38000	4.11138	4,125,590	12.86		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			354.85000	0.35485	345,450	12.43		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.43	Put			4,075.27000	4.07527	4,089,320	12.87		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			2,065.51000	2.06551	2,039,040	13.26		0.00	0	77
R2035 On 02/11/2023 Bond Future	13.59	Call			8,629.31000	8.62931	8,591,560	15.99		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			473.10000	0.47310	471,070	15.99		0.00	0	77
R2035 On 02/11/2023 Bond Future	11.43	Call			1,367.80000	1.36780	1,346,130	12.87		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			7,726.20000	7.72620	7,752,520	12.43		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			5,296.70000	5.29670	5,315,880	12.56		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,329.25000	1.32925	1,307,900	12.85		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			5,701.06000	5.70106	5,664,700	14.91		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,028.59000	1.02859	1,027,950	14.91		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			3,795.97000	3.79597	3,767,530	13.31		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,061.99000	3.06199	3,070,430	13.31		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			3,825.71000	3.82571	3,797,180	13.32		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,040.44000	3.04044	3,048,790	13.32		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			740.42000	0.74042	728,910	12.15		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Put			3,018.78000	3.01878	3,027,050	13.34		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,154.76000	8.15476	8,119,050	14.95		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,216.34000	1.21634	1,217,510	14.95		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			1,345.05000	1.34505	1,328,210	12.23		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			8,605.09000	8.60509	8,630,460	12.15		0.00	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
R2035	On	01/02/2024	Bond Future	11.12	Put		6,319.42000	6.31942	6,339,460	12.23	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		3,855.28000	3.85528	3,826,670	13.34	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		1,774.30000	1.77430	1,757,060	12.21	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,782.44000	6.78244	6,802,720	12.21	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		1,789.56000	1.78956	1,772,220	12.21	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		6,742.19000	6.74219	6,762,370	12.21	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		1,759.14000	1.75914	1,741,980	12.22	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,822.85000	6.82285	6,843,210	12.22	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		5,363.54000	5.36354	5,380,000	11.55	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		3,035.05000	3.03505	3,013,580	11.56	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		5,334.32000	5.33432	5,350,690	11.56	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		3,057.73000	3.05773	3,036,180	11.57	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		5,304.88000	5.30488	5,321,170	11.57	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		3,012.11000	3.01211	2,990,730	11.55	0.00	0	
Total R2035 Option											0.00	0	14,52
Total For R2035											30,340,993.74	366	187,95
R2037	On	03/08/2023	Bond Future			12.14848	76.27404	12.13235	76.36063	14.36	375,420,824.88	4,922	128,6
R2037	On	02/11/2023	Bond Future			12.25734	77.95330	12.24052	78.04218	14.65	414,945,415.90	5,323	13,96
R2037	On	01/02/2024	Bond Future			12.36346	75.46971	12.34591	75.56096	14.88	0.00	0	
R2037	On	02/05/2024	Bond Future			12.47426	77.19775	12.45605	77.29094	14.06	0.00	0	
R2037	On	01/08/2024	Bond Future			12.59581	74.69449	12.57696	74.78926	13.58	0.00	0	
Total R2037 Future											790,366,240.78	10,245	142,55
R2037	On	03/08/2023	Bond Future	12.12	Call		1,240.56000	1.24056	1,176,360	14.58	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,306.95000	1.30695	1,329,340	14.58	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		1,268.30000	1.26830	1,203,490	14.59	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,280.92000	1.28092	1,302,700	14.59	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		1,296.37000	1.29637	1,230,950	14.61	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,255.28000	1.25528	1,276,450	14.61	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		0.12000	0.00012	0,080	12.91	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		10,857.84000	10.85784	10,944,390	12.91	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		14.55000	0.01455	11,740	12.90	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		6,473.86000	6.47386	6,557,640	12.90	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		3,469.04000	3.46904	3,404,850	15.08	0.00	0	7
R2037	On	02/11/2023	Bond Future	12.52	Put		2,011.92000	2.01192	2,036,610	15.08	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		8,544.04000	8.54404	8,459,800	17.29	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		513.28000	0.51328	517,920	17.29	0.00	0	7
R2037	On	02/11/2023	Bond Future	11.56	Call		1,077.12000	1.07712	1,042,880	13.70	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,805.42000	4.80542	4,860,060	13.70	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		1,093.88000	1.09388	1,059,300	13.71	0.00	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
R2037	On	02/11/2023	Bond Future	11.57	Put		4,765.47000	4.76547	4,819,770	13.71	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		2,035.00000	2.03500	1,985,310	14.30	0.00	0	71
R2037	On	02/11/2023	Bond Future	12.02	Put		3,214.58000	3.21458	3,253,770	14.30	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		1,060.53000	1.06053	1,026,630	13.69	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,845.60000	4.84560	4,900,580	13.69	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,486.50000	3.48650	3,522,470	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,766.18000	2.76618	2,716,570	14.67	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call		3,347.84000	3.34784	3,293,010	14.97	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		4,115.33000	4.11533	4,156,970	14.67	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,535.05000	3.53505	3,571,470	14.97	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,375.81000	3.37581	3,320,750	14.98	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,510.82000	3.51082	3,547,010	14.98	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,403.64000	3.40364	3,348,360	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Call		5,241.73000	5.24173	5,174,430	15.88	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,290.06000	2.29006	2,314,010	15.88	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		8,749.44000	8.74944	8,669,350	17.34	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,128.13000	1.12813	1,139,290	17.34	0.00	0	2,50
R2037	On	02/05/2024	Bond Future	11.45	Put		7,138.55000	7.13855	7,197,920	13.19	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,687.13000	1.68713	1,653,710	13.20	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		7,222.50000	7.22250	7,282,270	13.20	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,701.83000	1.70183	1,668,220	13.20	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		7,180.45000	7.18045	7,240,030	13.20	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,716.63000	1.71663	1,682,810	13.19	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		3,067.20000	3.06720	3,020,960	13.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		5,471.92000	5.47192	5,520,450	13.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		3,021.56000	3.02156	2,975,720	13.20	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		5,531.77000	5.53177	5,580,700	13.20	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		3,044.34000	3.04434	2,998,300	13.21	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		5,501.78000	5.50178	5,550,510	13.21	0.00	0	
Total R2037 Option											0.00	0	13,35
Total For R2037											790,366,240.78	10,245	155,94
R2040	On	03/08/2023	Bond Future			12.36912	76.72145	12.34799	76.84106	15.22	0.00	0	126,70
R2040	On	02/11/2023	Bond Future			12.48011	78.41053	12.45811	78.53319	15.53	26,424,348.61	337	6,74
R2040	On	01/02/2024	Bond Future			12.58873	75.68700	12.56582	75.81275	15.84	0.00	0	1
R2040	On	02/05/2024	Bond Future			12.70150	77.41995	12.67773	77.54845	15.22	0.00	0	
R2040	On	01/08/2024	Bond Future			12.82472	74.67123	12.80009	74.80213	15.16	0.00	0	
Total R2040 Future											26,424,348.61	337	133,47
R2040	On	03/08/2023	Bond Future	12.21	Call		980.41000	0.98041	909,900	15.15	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		1,768.86000	1.76886	1,817,960	15.15	0.00	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
R2040 On 03/08/2023 Bond Future	12.22	Call			1,005.18000	1.00518	933,750	15.17		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			1,736.07000	1.73607	1,784,250	15.17		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			1,030.24000	1.03024	957,880	15.18		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			1,703.63000	1.70363	1,750,880	15.18		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,995.39000	5.99539	6,082,040	14.25		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			849.03000	0.84903	812,590	14.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,948.13000	5.94813	6,034,350	14.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			863.74000	0.86374	826,870	14.28		0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			3,227.55000	3.22755	3,147,410	15.70		0.00	0	12
R2040 On 02/11/2023 Bond Future	12.60	Put			2,441.91000	2.44191	2,484,430	15.70		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Call			7,064.06000	7.06406	6,956,370	17.50		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,901.11000	5.90111	5,986,900	14.28		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			893.18000	0.89318	908,150	17.50		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.58	Call			834.48000	0.83448	798,470	14.25		0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			1,193.06000	1.19306	1,147,420	14.51		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.80	Put			5,010.84000	5.01084	5,087,860	14.51		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,318.27000	4.31827	4,377,330	15.60		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			3,031.74000	3.03174	2,964,720	15.61		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,289.01000	4.28901	4,347,740	15.61		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			3,058.79000	3.05879	2,991,440	15.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,259.69000	4.25969	4,318,090	15.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			3,004.57000	3.00457	2,937,880	15.60		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,795.56000	1.79556	1,751,600	14.30		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			8,002.18000	8.00218	8,086,720	14.30		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,811.02000	1.81102	1,766,800	14.30		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,956.45000	7.95645	8,040,730	14.30		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,826.58000	1.82658	1,782,090	14.30		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,910.90000	7.91090	7,994,910	14.30		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			6,006.87000	6.00687	6,074,130	14.74		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,445.49000	3.44549	3,382,370	14.72		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			6,070.24000	6.07024	6,138,020	14.72		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,469.71000	3.46971	3,406,330	14.73		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			6,038.33000	6.03833	6,105,850	14.73		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,494.31000	3.49431	3,430,670	14.74		0.00	0	
Total R2040 Option										0.00	0	38
Total For R2040										26,424,348.61	337	133,85
R2044 On 03/08/2023 Bond Future			12.42780	73.09696	12.39640	73.27534		16.13		0.00	0	84,90
R2044 On 02/11/2023 Bond Future			12.53497	74.70622	12.50233	74.88896		16.48		16,883,605.72	226	85
R2044 On 01/02/2024 Bond Future			12.63974	72.02367	12.60581	72.21082		16.84		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/05/2024 Bond Future			12.74811	73.67274	12.71292	73.86406		16.21		0.00	0	
R2044 On 01/08/2024 Bond Future			12.86620	70.96403	12.82971	71.15921		16.20		0.00	0	
Total R2044 Future										16,883,605.72	226	85,82
R2044 On 03/08/2023 Bond Future	12.15	Put			2,142.70000	2.14270	2,242,780	15.46		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			737.63000	0.73763	657,960	15.48		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,104.54000	2.10454	2,203,250	15.48		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			758.62000	0.75862	677,580	15.50		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,066.84000	2.06684	2,164,180	15.50		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			1,659.38000	1.65938	1,535,700	16.13		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			178.78000	0.17878	148,990	14.84		0.00	0	4,54
R2044 On 03/08/2023 Bond Future	11.75	Put			4,020.54000	4.02054	4,169,130	14.84		0.00	0	3,07
R2044 On 03/08/2023 Bond Future	12.00	Call			451.56000	0.45156	393,510	15.19		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,768.21000	2.76821	2,888,540	15.19		0.00	0	4,74
R2044 On 03/08/2023 Bond Future	12.15	Call			717.02000	0.71702	638,720	15.46		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			1,073.63000	1.07363	1,128,330	16.13		0.00	0	9,10
R2044 On 02/11/2023 Bond Future	11.57	Put			6,343.72000	6.34372	6,479,690	15.12		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			751.18000	0.75118	705,580	15.09		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,443.48000	6.44348	6,580,620	15.09		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			764.70000	0.76470	718,520	15.10		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,393.41000	6.39341	6,529,970	15.10		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			778.51000	0.77851	731,740	15.12		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,771.49000	2.77149	2,680,560	16.17		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,553.46000	4.55346	4,649,680	16.17		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			2,720.04000	2.72004	2,630,120	16.15		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,617.35000	4.61735	4,714,580	16.15		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			2,745.82000	2.74582	2,655,390	16.16		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,585.42000	4.58542	4,682,140	16.16		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			8,013.95000	8.01395	8,141,450	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,883.68000	1.88368	1,819,470	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			7,967.52000	7.96752	8,094,630	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,851.75000	1.85175	1,788,320	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			8,060.55000	8.06055	8,188,440	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,867.67000	1.86767	1,803,850	15.23		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			3,377.29000	3.37729	3,287,830	15.71		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			6,372.54000	6.37254	6,478,260	15.71		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			3,401.44000	3.40144	3,311,590	15.72		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			6,339.28000	6.33928	6,444,610	15.72		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			3,353.51000	3.35351	3,264,450	15.70		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			6,406.23000	6.40623	6,512,350	15.70		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total R2044 Option												0.00	0	21,48
Total For R2044												16,883,605.72	226	107,31
R2048	On	03/08/2023	Bond Future			12.37502	76.05490	12.34321	76.23887		15.93	0.00	0	97,1'
R2048	On	02/11/2023	Bond Future			12.48307	73.28231	12.44999	73.47072		17.25	25,062,550.02	342	169,48
R2048	On	01/02/2024	Bond Future			12.58919	74.94909	12.55479	75.14203		16.62	0.00	0	
R2048	On	02/05/2024	Bond Future			12.68929	72.21420	12.65362	72.41150		16.98	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			12.79507	73.85357	12.75813	74.05486		15.98	0.00	0	
Total R2048 Future												25,062,550.02	342	279,57
R2048	On	03/08/2023	Bond Future	13.20	Call			4,855.49000	4.85549	4,678,690	17.34	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put			176.74000	0.17674	183,910	17.34	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put			2,173.99000	2.17399	2,276,970	15.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			760.64000	0.76064	678,220	15.20	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			2,135.24000	2.13524	2,236,790	15.20	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call			1,235.75000	1.23575	1,126,930	15.55	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put			1,487.00000	1.48700	1,562,150	15.55	0.00	0	
R2048	On	03/08/2023	Bond Future	11.80	Call			275.72000	0.27572	234,180	14.72	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put			3,550.40000	3.55040	3,692,830	14.72	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			718.58000	0.71858	639,000	15.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			2,213.21000	2.21321	2,317,600	15.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			739.42000	0.73942	658,430	15.18	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			6,690.09000	6.69009	6,832,330	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			762.15000	0.76215	715,430	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call			7,053.74000	7.05374	6,894,550	19.35	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			6,636.59000	6.63659	6,778,280	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			986.52000	0.98652	1,015,740	19.35	0.00	0	2'
R2048	On	02/11/2023	Bond Future	11.47	Call			737.97000	0.73797	692,360	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			6,743.70000	6.74370	6,886,500	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			750.05000	0.75005	703,880	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call			1,268.58000	1.26858	1,202,210	16.13	0.00	0	2'
R2048	On	02/11/2023	Bond Future	11.80	Put			5,156.44000	5.15644	5,278,480	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call			3,048.75000	3.04875	2,936,860	17.25	0.00	0	2'
R2048	On	02/11/2023	Bond Future	12.50	Put			2,764.26000	2.76426	2,840,780	17.25	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			5,023.37000	5.02337	5,126,570	16.11	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			2,707.09000	2.70709	2,616,840	16.13	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			4,989.57000	4.98957	5,092,260	16.13	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			2,655.83000	2.65583	2,566,600	16.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			5,057.37000	5.05737	5,161,080	16.10	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			2,681.40000	2.68140	2,591,660	16.11	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call			1,724.95000	1.72495	1,663,890	15.98	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 02/05/2024 Bond Future	11.47	Put			8,868.18000	8.86818	9,004,420	15.98		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,740.26000	1.74026	1,678,810	15.98		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			8,817.93000	8.81793	8,953,780	15.98		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,709.73000	1.70973	1,649,060	15.98		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			8,918.62000	8.91862	9,055,250	15.98		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			6,238.85000	6.23885	6,344,800	15.51		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,680.12000	3.68012	3,584,380	15.52		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			6,205.84000	6.20584	6,311,390	15.52		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			3,705.67000	3.70567	3,609,530	15.53		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			6,173.29000	6.17329	6,278,440	15.53		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			3,654.95000	3.65495	3,559,610	15.51		0.00	0	
Total R2048 Option										0.00	0	3,96
Total For R2048										25,062,550.02	342	283,53
R2053 On 03/08/2023 Bond Future			12.43656	97.74978	12.40490	97.98333		16.03		0.00	0	
R2053 On 02/11/2023 Bond Future			12.54690	94.03580	12.51393	94.27497		17.38		0.00	0	1,34
R2053 On 01/02/2024 Bond Future			12.65134	96.17474	12.61703	96.41979		16.74		0.00	0	
R2053 On 02/05/2024 Bond Future			12.75861	92.51043	12.72298	92.76087		17.15		0.00	0	
R2053 On 01/08/2024 Bond Future			12.87224	94.60962	12.83528	94.86514		16.16		0.00	0	
Total R2053 Future										0.00	0	1,34
R2053 On 03/08/2023 Bond Future	12.70	Call			3,085.44000	3.08544	2,898,790	16.44		0.00	0	
R2053 On 03/08/2023 Bond Future	12.70	Put			949.63000	0.94963	996,530	16.44		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Call			3,135.15000	3.13515	2,947,390	16.46		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Put			928.55000	0.92855	974,340	16.46		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Call			3,185.25000	3.18525	2,996,410	16.48		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Put			907.96000	0.90796	952,670	16.48		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Call			4,990.31000	4.99031	4,830,780	17.97		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Put			2,882.65000	2.88265	2,962,290	17.97		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Call			5,033.80000	5.03380	4,873,620	17.98		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Put			2,856.51000	2.85651	2,935,500	17.98		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Call			5,077.62000	5.07762	4,916,810	18.00		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Put			2,830.79000	2.83079	2,909,150	18.00		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Put			3,886.46000	3.88646	3,974,490	17.04		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Call			6,062.66000	6.06266	5,906,690	17.01		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Put			3,939.70000	3.93970	4,028,780	17.01		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Call			6,104.47000	6.10447	5,947,970	17.03		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Put			3,912.99000	3.91299	4,001,540	17.03		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Call			6,146.37000	6.14637	5,989,350	17.04		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Call			6,997.96000	6.99796	6,841,350	17.55		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Put			4,813.49000	4.81349	4,907,320	17.55		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2053 On 02/05/2024 Bond Future	13.02	Call			6,917.47000	6.91747	6,761,770	17.52		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Put			4,867.94000	4.86794	4,962,680	17.52		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Call			6,957.85000	6.95785	6,801,690	17.54		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Put			4,840.80000	4.84080	4,935,080	17.54		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Put			5,481.75000	5.48175	5,580,520	16.64		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Call			7,588.52000	7.58852	7,431,360	16.65		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Put			5,454.70000	5.45470	5,553,060	16.65		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Call			7,510.33000	7.51033	7,353,990	16.63		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Put			5,509.33000	5.50933	5,608,510	16.63		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Call			7,549.21000	7.54921	7,392,460	16.64		0.00	0	
Total R2053 Option										0.00	0	
Total For R2053										0.00	0	1,34
R209 On 03/08/2023 Bond Future			11.87767	65.83548	11.86590	65.89103		14.37		0.00	0	13,04
R209 On 02/11/2023 Bond Future			11.97561	64.13106	11.96333	64.18821		15.39	24,177,409.62		377	9,44
R209 On 01/02/2024 Bond Future			12.06733	65.58974	12.05455	65.64843		14.83		0.00	0	
R209 On 02/05/2024 Bond Future			12.16158	63.93769	12.14837	63.99754		14.64		0.00	0	
R209 On 01/08/2024 Bond Future			12.26259	65.38917	12.24897	65.45002		13.41		0.00	0	
Total R209 Future									24,177,409.62		377	22,50
R209 On 03/08/2023 Bond Future	10.00	Call			0.06000	0.00006	0,040	12.93		0.00	0	1,80
R209 On 03/08/2023 Bond Future	10.00	Put			9,731.72000	9.73172	9,787,250	12.93		0.00	0	
R209 On 03/08/2023 Bond Future	10.70	Call			9.33000	0.00933	7,620	12.91		0.00	0	1,80
R209 On 03/08/2023 Bond Future	11.25	Call			162.57000	0.16257	146,800	13.53		0.00	0	7,00
R209 On 03/08/2023 Bond Future	11.94	Put			940.67000	0.94067	946,940	14.72		0.00	0	
R209 On 03/08/2023 Bond Future	10.75	Put			5,601.26000	5.60126	5,654,640	12.91		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Call			1,316.18000	1.31618	1,266,560	14.74		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Put			920.77000	0.92077	926,700	14.74		0.00	0	
R209 On 03/08/2023 Bond Future	12.00	Call			1,454.73000	1.45473	1,403,460	14.83		0.00	0	
R209 On 03/08/2023 Bond Future	12.00	Put			825.86000	0.82586	830,140	14.83		0.00	0	1,74
R209 On 03/08/2023 Bond Future	10.70	Put			5,864.24000	5.86424	5,918,080	12.91		0.00	0	
R209 On 03/08/2023 Bond Future	10.75	Call			12.42000	0.01242	10,250	12.91		0.00	0	7,00
R209 On 03/08/2023 Bond Future	11.25	Put			3,166.33000	3.16633	3,206,110	13.53		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Call			1,262.66000	1.26266	1,213,740	14.70		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Put			960.97000	0.96097	967,600	14.70		0.00	0	
R209 On 03/08/2023 Bond Future	11.94	Call			1,289.25000	1.28925	1,239,970	14.72		0.00	0	
R209 On 02/11/2023 Bond Future	11.33	Call			983.39000	0.98339	958,550	14.42		0.00	0	
R209 On 02/11/2023 Bond Future	11.33	Put			4,030.59000	4.03059	4,062,900	14.42		0.00	0	
R209 On 02/11/2023 Bond Future	11.34	Call			998.64000	0.99864	973,570	14.44		0.00	0	
R209 On 02/11/2023 Bond Future	11.34	Put			3,996.17000	3.99617	4,028,250	14.44		0.00	0	
R209 On 02/11/2023 Bond Future	11.35	Call			1,013.90000	1.01390	988,610	14.45		0.00	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
R209	On	02/11/2023	Bond Future	11.35	Put		3,961.81000	3.96181	3,993,670	14.45	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,797.14000	2.79714	2,816,980	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,137.41000	3.13741	3,098,850	15.00	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,837.60000	2.83760	2,857,730	15.00	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,162.75000	3.16275	3,124,050	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,817.30000	2.81730	2,837,290	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,188.17000	3.18817	3,149,320	15.03	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,514.08000	1.51408	1,490,760	13.74	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,072.89000	6.07289	6,109,420	13.74	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,487.50000	1.48750	1,464,450	13.74	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,146.17000	6.14617	6,182,970	13.74	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,500.85000	1.50085	1,477,670	13.74	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,109.56000	6.10956	6,146,230	13.74	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,722.75000	4.72275	4,752,880	12.99	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,644.71000	2.64471	2,613,850	12.99	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,696.31000	4.69631	4,726,300	12.99	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,604.22000	2.60422	2,573,630	12.98	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,749.32000	4.74932	4,779,580	12.98	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,624.42000	2.62442	2,593,700	12.99	0.00	0	
Total R209 Option											0.00	0	19,38
Total For R209											24,177,409.62	377	41,85
R210	On	03/08/2023	Bond Future			227.11000	227.11000	227.01433	227.01433		9.94	0	42
R210	On	02/11/2023	Bond Future			228.99327	228.99327	228.89646	228.89646		10.82	0	3,00
R210	On	01/02/2024	Bond Future			234.25472	234.25472	234.15647	234.15647		10.34	0	
R210	On	02/05/2024	Bond Future			236.41375	236.41375	236.31212	236.31212		9.94	0	
R210	On	01/08/2024	Bond Future			241.83739	241.83739	241.73189	241.73189		9.20	0	
Total R210 Future											0.00	0	42
Total For R210											0.00	0	42
R213	On	03/08/2023	Bond Future			10.94527	83.10810	10.95861	83.04958		9.94	0	24,42
R213	On	02/11/2023	Bond Future			11.03931	81.38018	11.05319	81.32075		10.82	916	3,00
R213	On	01/02/2024	Bond Future			11.12939	83.23100	11.14387	83.17055		10.34	0	
R213	On	02/05/2024	Bond Future			11.21322	81.57616	11.22844	81.51417		9.94	0	
R213	On	01/08/2024	Bond Future			11.30516	83.42890	11.32127	83.36501		9.20	0	
Total R213 Future											74,544,244.88	916	27,41
R213	On	03/08/2023	Bond Future	11.61	Call		3,011.65000	3.01165	3,050,970	11.69	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		219.23000	0.21923	200,030	11.69	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,048.38000	3.04838	3,088,020	11.72	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		214.06000	0.21406	195,180	11.72	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,085.25000	3.08525	3,125,180	11.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/08/2023	Bond Future	11.63	Put		209.07000	0.20907	190,480	11.74	0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Call		1,784.00000	1.78400	1,803,980	10.77	0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Put		2,270.25000	2.27025	2,230,800	10.77	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,161.88000	2.16188	2,185,180	10.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		1,919.22000	1.91922	1,883,090	10.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,185.39000	2.18539	2,208,880	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		1,881.16000	1.88116	1,845,420	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		3,001.17000	3.00117	3,030,850	11.27	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.44	Put		1,367.19000	1.36719	1,337,440	11.27	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		7,012.60000	7.01260	7,060,620	12.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		1,900.11000	1.90011	1,864,170	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		340.89000	0.34089	329,480	12.72	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.13	Call		2,209.03000	2.20903	2,232,720	10.95	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		3,972.92000	3.97292	4,006,240	10.75	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,693.93000	1.69393	1,666,800	10.75	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,000.15000	4.00015	4,033,600	10.76	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,680.93000	1.68093	1,653,930	10.76	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,027.43000	4.02743	4,061,030	10.77	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,668.01000	1.66801	1,641,160	10.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		5,240.43000	5.24043	5,193,430	9.40	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,316.88000	1.31688	1,331,980	9.40	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		5,210.25000	5.21025	5,163,360	9.40	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,290.91000	1.29091	1,305,770	9.39	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		5,270.72000	5.27072	5,223,590	9.39	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,303.85000	1.30385	1,318,840	9.40	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,311.61000	2.31161	2,335,220	8.93	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		4,084.73000	4.08473	4,044,450	8.93	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,275.38000	2.27538	2,298,730	8.92	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		4,130.01000	4.13001	4,089,470	8.92	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,293.62000	2.29362	2,317,110	8.93	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		4,107.48000	4.10748	4,067,080	8.93	0.00	0	
Total R213 Option											0.00	0	2,2!
Total For R213											74,544,244.88	916	29,6!
R214	On	03/08/2023	Bond Future			12.22804	61.81577	12.20112	61.94444	15.76	370,894.62	6	19,3!
R214	On	02/11/2023	Bond Future			12.33005	59.87322	12.30211	60.00505	17.01	0.00	0	
R214	On	01/02/2024	Bond Future			12.42975	61.23495	12.40075	61.37004	16.41	0.00	0	
R214	On	02/05/2024	Bond Future			12.52357	59.33067	12.49359	59.46870	16.69	0.00	0	
R214	On	01/08/2024	Bond Future			12.62260	60.67777	12.59164	60.81854	15.73	0.00	0	
Total R214 Future											370,894.62	6	19,3!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	03/08/2023	Bond Future	12.14	Call		963.45000	0.96345	886,290	15.55	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,257.24000	1.25724	1,308,750	15.55	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		986.61000	0.98661	908,490	15.57	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,232.17000	1.23217	1,282,720	15.57	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		1,010.07000	1.01007	931,000	15.59	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,207.47000	1.20747	1,257,070	15.59	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		745.75000	0.74575	707,420	15.78	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,946.63000	4.94663	5,040,130	15.78	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		758.52000	0.75852	719,740	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,906.81000	4.90681	4,999,860	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		733.23000	0.73323	695,350	15.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,986.76000	4.98676	5,080,710	15.77	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,651.85000	3.65185	3,718,550	15.89	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,437.48000	2.43748	2,368,730	15.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,626.12000	3.62612	3,692,460	15.90	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,460.04000	2.46004	2,390,930	15.92	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,600.55000	3.60055	3,666,530	15.92	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,415.03000	2.41503	2,346,640	15.89	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,552.25000	1.55225	1,505,350	15.67	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,639.95000	6.63995	6,731,080	15.67	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,565.70000	1.56570	1,518,510	15.67	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,600.96000	6.60096	6,691,800	15.67	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,579.41000	1.57941	1,531,930	15.67	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,562.29000	6.56229	6,652,840	15.67	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,970.88000	4.97088	5,043,240	15.38	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,005.38000	3.00538	2,937,530	15.36	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,024.66000	5.02466	5,097,580	15.36	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,026.30000	3.02630	2,958,170	15.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,997.58000	4.99758	5,070,220	15.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,047.54000	3.04754	2,979,130	15.38	0.00	0	
Total R214 Option											0.00	0	
Total For R214											370,894.62	6	19,37
Total for Bond											5,245,320,617.42	57,994	1,524,00
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			866.40200	866.40200	866.66800	866.66800				0.00	0	83
GOVI On 02/11/2023 GOVI			885.47500	885.47500	885.74800	885.74800				0.00	0	
GOVI On 01/02/2024 GOVI			905.61000	905.61000	905.89100	905.89100				0.00	0	
GOVI On 02/05/2024 GOVI			926.35400	926.35400	926.64000	926.64000				0.00	0	
GOVI On 01/08/2024 GOVI			947.41700	947.41700	947.70800	947.70800				0.00	0	
Total GOVI Future										0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			294,580.00000	29.45800	291,920,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			294,480.00000	29.44800	291,820,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	03/08/2023	GOVI	837.23	Call			294,380.00000	29.43800	291,720,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			520.00000	0.05200	3,250,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			620.00000	0.06200	3,350,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			720.00000	0.07200	3,450,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			259,110.00000	25.91100	256,300,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			259,010.00000	25.90100	256,200,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			258,910.00000	25.89100	256,100,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			243,500.00000	24.35000	246,360,000		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			243,300.00000	24.33000	246,160,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			243,400.00000	24.34000	246,260,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			43,280.00000	4.32800	40,370,000		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			43,180.00000	4.31800	40,270,000		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			43,380.00000	4.33800	40,470,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	83
Total for GOVI												0.00	0	83
AL37	On	03/08/2023	Index Future			882.43400	882.43400	881.26900	881.26900			0.00	0	
AL37	On	02/11/2023	Index Future			901.86000	901.86000	900.67100	900.67100			0.00	0	
AL37	On	01/02/2024	Index Future			922.36800	922.36800	921.15300	921.15300			0.00	0	
AL37	On	02/05/2024	Index Future			943.49500	943.49500	942.25200	942.25200			0.00	0	
AL37	On	01/08/2024	Index Future			964.94800	964.94800	963.67400	963.67400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,005.65800	1,005.65800	1,005.52200	1,005.52200			0.00	0	
AL7T	On	02/11/2023	Index Future			1,027.79600	1,027.79600	1,027.65900	1,027.65900			0.00	0	
AL7T	On	01/02/2024	Index Future			1,051.16800	1,051.16800	1,051.02900	1,051.02900			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	02/05/2024			1,075.24500	1,075.24500	1,075.10300	1,075.10300			0.00	0	
AL7T	On	01/08/2024			1,099.69300	1,099.69300	1,099.54600	1,099.54600			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/08/2023			878.96900	878.96900	879.26000	879.26000			0.00	0	10
ALBI	On	02/11/2023			898.31800	898.31800	898.61700	898.61700			0.00	0	
ALBI	On	01/02/2024			918.74600	918.74600	919.05300	919.05300			0.00	0	
ALBI	On	02/05/2024			939.79000	939.79000	940.10400	940.10400			0.00	0	
ALBI	On	01/08/2024			961.15900	961.15900	961.47700	961.47700			0.00	0	
Total ALBI Future											0.00	0	10
Total For ALBI											0.00	0	10
IGOV	On	03/08/2023			326.51100	326.51100	326.35400	326.35400			48,976,650.00	15	48
IGOV	On	02/11/2023			333.77800	333.77800	333.61900	333.61900			0.00	0	
IGOV	On	01/02/2024			341.44700	341.44700	341.28500	341.28500			0.00	0	
IGOV	On	02/05/2024			349.34400	349.34400	349.17800	349.17800			0.00	0	
IGOV	On	01/08/2024			357.36200	357.36200	357.19100	357.19100			0.00	0	
Total IGOV Future											48,976,650.00	15	51
Total For IGOV											48,976,650.00	15	51
Total for Index											48,976,650.00	15	61
JIBAR F	On	19/07/2023			8.50500	91.49500	8.50500	91.49500			0.00	0	
JIBAR F	On	16/08/2023			8.63000	91.37000	8.65000	91.35000			0.00	0	
JIBAR F	On	20/09/2023			8.64500	91.35500	8.67500	91.32500			0.00	0	
JIBAR F	On	18/10/2023			8.68000	91.32000	8.71000	91.29000			0.00	0	
JIBAR F	On	15/11/2023			8.68000	91.32000	8.71000	91.29000			0.00	0	
JIBAR F	On	20/12/2023			8.70500	91.29500	8.73500	91.26500			0.00	0	
JIBAR F	On	20/03/2024			8.66000	91.34000	8.71000	91.29000			0.00	0	
JIBAR F	On	19/06/2024			8.52000	91.48000	8.55000	91.45000			0.00	0	
JIBAR F	On	18/09/2024			8.42000	91.58000	8.44000	91.56000			0.00	0	
JIBAR F	On	18/12/2024			8.28500	91.71500	8.29500	91.70500			0.00	0	
JIBAR F	On	19/03/2025			8.24000	91.76000	8.25000	91.75000			0.00	0	
JIBAR F	On	18/06/2025			8.30500	91.69500	8.33500	91.66500			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 :											5,294,297,267.42	58,009	1,525,48
ABCPI3	On	07/12/2023			5.25000	331.06635	5.25000	330.80916			0.00	0	
Total ABCPI3 SPOT											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.65702				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	102.44017				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.28000	98.67819	10.28000	98.59715				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.25500	85.67675	12.25500	85.59326				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.20000				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.05734				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.51242				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN10 On 26/09/2023 Spot Bond					0.00000	100.48636				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.80464				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.39430				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.90200				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	105.59227				0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN26 SPOT										0.00	0	1,500,000.00
Total For ABFN26										0.00	0	1,500,000.00
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.17832				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.78215				0.00	0	5,460,000.00
Total ABFN29 SPOT										0.00	0	5,460,000.00
Total For ABFN29										0.00	0	5,460,000.00
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.87948				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.54225				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.84458				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	101.80923				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	102.06006				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	102.95515				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2024 Spot Bond					0.00000	100.82584				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.53813				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.76374				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.82090				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.81901				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.29847				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.03372				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.06039				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.39233				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.04363				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.86523				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.03403				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.52923				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	101.93789				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.35508				0.00	0	
Total ABFN55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.43621				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.31211				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.34794				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.04089				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.04972				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.24610				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	101.39835				0.00	6,000,000,000	6,000,000,000
Total ABFN62 SPOT										0.00	6,000,000,000	6,000,000,000
Total For ABFN62										0.00	6,000,000,000	6,000,000,000
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.23431				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6: On 28/06/2028 Spot Bond					0.00000	100.24032				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6: On 28/06/2030 Spot Bond					0.00000	100.24224				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.44273				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.69501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.12153				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.66436				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.35769				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.88943				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.21100				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.21877				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.64000	7.64000	7.64000	165.36719				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	89.52542	100.00000	88.90398				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.44000	4.44000	4.44000	169.65361				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.95000	4.95000	4.95000	217.90283				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	236.53795				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.19500	9.19500	9.19500	104.24016				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.60000	103.29774	9.60000	103.21881				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.60500	105.29121	9.60500	105.21071				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.83000	102.97686	8.83000	102.90357				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.19000	10.19000	10.19000	101.64633				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.01000	99.64939	10.01000	99.57007				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	18.45774	100.00000	18.33612				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.90000	331.53316	4.90000	331.28472				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.07000	12.07000	12.07000	98.85941				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.51410				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.50503				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.48994				0.00	0	
Total ACL217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.80893				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.25405				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.57702				0.00	0	2,500,000,00
Total AGL01 SPOT										0.00	0	2,500,000,00
Total For AGL01										0.00	0	2,500,000,00
AGL02 On 11/04/2024 Spot Bond					0.00000	100.60527				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.46425				0.00	0	320,000,00
Total AGL03 SPOT										0.00	0	320,000,00
Total For AGL03										0.00	0	320,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.19291				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	108.29233				0.00	780,000,000	574,685,40
Total AGRIA1 SPOT										0.00	780,000,000	574,685,40
Total For AGRIA1										0.00	780,000,000	574,685,40
AGT01 On 10/10/2023 Spot Bond					0.00000	100.62533				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.08786				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.96166				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.60635				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.22507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	102.06215				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	102.10564				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.49500	99.14584	9.49500	99.06965				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	102.17114				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	102.38943				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.66219				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	101.94742				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.19497				0.00	331,600,000	82,900,000
Total AHF5A2 SPOT										0.00	331,600,000	82,900,000
Total For AHF5A2										0.00	331,600,000	82,900,000
AHF5A On 21/08/2023 Spot Bond			10.38500	103.69190	10.38500	103.60451				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.18181				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.23234				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	101.28214				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.67859				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.51076				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.15127				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.23221				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.28198				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.62971				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.27702				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.33384				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.25708				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.23842				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.30684				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.28321				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.05371				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.66684				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.10000	99.51275	11.10000	99.42516				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.42500	90.10784	12.42500	90.01933				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.47432				0.00	0	5,000,000,00
Total AIRF02 SPOT										0.00	0	5,000,000,00
Total For AIRF02										0.00	0	5,000,000,00
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.69808				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.03420				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.03000	197.62622	7.03000	197.44428				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	102.01633				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.49130				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.80686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.35504				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.07918				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.20268				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.39097				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.53929				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.16707				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.23250				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.03028				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.03028				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.03028				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	99.75344				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC01: On 17/08/2023 Spot Bond					0.00000	101.90112				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	101.86976				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	101.99539				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	101.88504				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.50746				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.89000	12.89000	12.89000	98.71706				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.48792				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	101.36821				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	101.11260				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.08458				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.02284				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	101.19898				0.00	0	
Total ASC028 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASC028										0.00	0	
ASC02: On 26/05/2026 Spot Bond					0.00000	101.16508				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	100.62938				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	100.60290				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	100.57054				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	100.43518				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	100.20126				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	100.20450				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.75000	250.86086	5.75000	250.65537				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.85000	227.96812	5.85000	227.77956				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.82000	210.04967	5.82000	209.87645				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.70000	117.26851	5.70000	117.17234				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.89328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN271 On 15/08/2023 Spot Bond					0.00000	101.34815				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN271 On 20/08/2048 Spot Bond					0.00000	101.24728				0.00	921,600,000	230,400,000
Total ASN279 SPOT										0.00	921,600,000	230,400,000
Total For ASN279										0.00	921,600,000	230,400,000
ASN281 On 21/08/2023 Spot Bond					0.00000	101.22985				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	100.70438				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.31584				0.00	1,035,200,000	258,800,000
Total ASN291 SPOT										0.00	1,035,200,000	258,800,000
Total For ASN291										0.00	1,035,200,000	258,800,000
ASN301 On 20/12/2023 Spot Bond					0.00000	100.48721				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	100.77648				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			5.39500	5.39500	5.39500	116.31919				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.88500	5.88500	5.88500	106.29889				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.55215				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.59860				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 09/05/2024 Spot Bond					0.00000	101.58766				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.20547				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.91000	114.50377	5.91000	114.40792				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.49170				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.06251				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56802				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.48031				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.48031				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.09583				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.63092				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.58226				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.88612				0.00	0	
Total ASN374 SPOT										0.00	0	

Contract 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 ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.06159				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.62376				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.62376				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.70499				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.50553				0.00	1,392,800,000	348,200,000
Total ASN399 SPOT										0.00	1,392,800,000	348,200,000
Total For ASN399										0.00	1,392,800,000	348,200,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.47571				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.52118				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.90130				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.58750				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.41577				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.47120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.74013				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.73880				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.84500	10.84500	10.84500	103.28407				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.53500	11.53500	11.53500	103.12997				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.63468				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.79194				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.94732				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.62128				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	144.75706				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.32000	11.32000	11.32000	102.68313				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.91129				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.60894				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.60894				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.44757				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.89000	95.14126	10.89000	95.05861			4,634,784,000,000.00	425,600,000	106,400,000	
Total ASN508 SPOT									4,634,784,000,000.00	425,600,000	106,400,000	
Total For ASN508									4,634,784,000,000.00	425,600,000	106,400,000	
ASN50: On 21/12/2026 Spot Bond			10.07000	95.02221	10.07000	94.94572			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.62000	94.03802	10.62000	93.95830			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51: On 21/12/2026 Spot Bond			10.62000	94.03802	10.62000	93.95830			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52: On 31/07/2024 Spot Bond			9.19500	103.91781	9.19500	103.84042			0.00	0		
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.14500	104.77610	11.14500	104.68197			0.00	0		
Total ASN525 SPOT									0.00	0		
Total For ASN525									0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.09500	104.75411	11.09500	104.66040			0.00	0		
Total ASN530 SPOT									0.00	0		
Total For ASN530									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.59500	104.57670	10.59500	104.48727			0.00	0		
Total ASN532 SPOT									0.00	0		
Total For ASN532									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.59500	104.57670	10.59500	104.48727			0.00	0		
Total ASN538 SPOT									0.00	0		

Contract 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 ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.11917				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.75561				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			11.23000	104.62402	11.23000	104.52815				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.32000	104.16526	11.32000	104.07024				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.18000	104.31627	11.18000	104.22227				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.35196				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	102.06053				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.93019				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.73622				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.67000	103.29692	10.67000	103.20797				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.99207				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.26553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.87268				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.97987				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.05961				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.85566				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.46650				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.23783				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.45238				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.23584				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.11522				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.51672				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.54632				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 06/05/2024 Spot Bond					0.00000	101.95744				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.93458				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.91926				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.21914				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.38067				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.11693				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.23458				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.23884				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.54587				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.23813				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.39830				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.94224				0.00	0	
Total ASN685 SPOT										0.00	0	

Contract 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 ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.84650				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.91384				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.84650				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.72447				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.50054				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.50281				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.74165				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.99328				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.44675				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.22098				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.75852				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.18654				0.00	1,870,000,000	935,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total ASN718 SPOT										0.00	1,870,000,000	935,000,000
Total For ASN718										0.00	1,870,000,000	935,000,000
ASN72: On 12/06/2024 Spot Bond					0.00000	100.73845				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.87255				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.16646				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.22069				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.48919				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.49373				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.04852				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.80942				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.00275				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.98309				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.32384	10.32384	10.32384	100.94994				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79: On 15/03/2025 Spot Bond					0.00000	100.75873				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.90000	10.90000	10.90000	104.03348				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.96197				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.80047				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.80227				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.43226				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.02955				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.11373				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.92243				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.25290				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	90.28148				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.91956				0.00	0	
Total ASN824 SPOT										0.00	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 ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.90875				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.90890				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.78582				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.80552				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.80552				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.96212				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.53815				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	102.05638				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	102.04588				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	102.04588				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	102.04063				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	97.89738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 29/04/2025 Spot Bond					0.00000	101.93578				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.92679				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.48928				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.49852				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.16653				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	102.28714				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	101.79198				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	99.74038				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	102.20787				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.80383				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 09/06/2027 Spot Bond					0.00000	100.80383				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.65657				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.65657				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.21597				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.44729				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.54828				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.54375				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.83201				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	102.23127				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.24350				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.66262				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.77000	105.03031	11.77000	104.93080				0.00	0	
Total ASN889 SPOT										0.00	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 ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.15931				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.81319				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.48465				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.18643				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.20632				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.18643				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.16653				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.17648				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.19140				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.17648				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.19140				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.42645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	87.94367				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.52543				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	105.14228				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.55969				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	101.86686				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.53022				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.51342				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.49822				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.58234				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.48587				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.48928				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 31/08/2027 Spot Bond					0.00000	101.16653				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	101.97094				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.55289				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.50185				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.47571				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.20670				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	120.88882				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.57555				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.48478				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	87.64627				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	102.03378				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.51205				0.00	0	
Total ASN979 SPOT										0.00	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 ASN979										0.00	0	
ASN98 On 02/04/2029 Spot Bond					0.00000	99.98835				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98 On 14/02/2026 Spot Bond					0.00000	80.40431				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98 On 15/02/2028 Spot Bond					0.00000	101.48293				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98 On 17/08/2023 Spot Bond					0.00000	101.20389				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	101.34050				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	102.89175				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	100.48189				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	100.53475				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	99.84580				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	99.85214				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	101.16673				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.78000	101.02923	7.78000	100.96594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.26227				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.72177				0.00	0	300,000,00
Total BAW36 SPOT										0.00	0	300,000,00
Total For BAW36										0.00	0	300,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	99.93290				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.35817				0.00	260,000,000	130,000,00
Total BAW38 SPOT										0.00	260,000,000	130,000,00
Total For BAW38										0.00	260,000,000	130,000,00
BAW39 On 26/05/2026 Spot Bond					0.00000	101.12378				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			10.00500	100.10711	10.00500	100.02704				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.32952				0.00	208,000,000	104,000,00
Total BAWGL1 SPOT										0.00	208,000,000	104,000,00
Total For BAWGL1										0.00	208,000,000	104,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	101.58319				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.52000	12.52000	12.52000	102.44848				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.74225				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.29664				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.25236				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.32187				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.57354				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.96294				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.33022				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.24373				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.23911				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.92919				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.23743				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.56785				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	98.62089				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.25263				0.00	0	
Total BAYA98 SPOT										0.00	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 BAYA98										0.00	0	
BAYA9: On 30/09/2027 Spot Bond					0.00000	100.24648				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.27553				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.33089				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.28053				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.27594				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	100.27436				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	100.27553				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.27594				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	100.28511				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.62500	9.62500	9.62500	96.09041				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.81941				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.57708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.21015				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.61883				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.17702				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.55146				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.50181				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.87775				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.10775				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.80928				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.00007				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.57908				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.64406				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			9.29000	101.49348	9.29000	101.41848				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.92945				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	102.04799				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.29182				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.29742				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.02275				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.85266				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.56900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	79.24100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	59.52800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	53.52300				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.99936				0.00	0	
Total BNPS01 SPOT										0.00	0	

Contract 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 BNPS01										0.00	0	
BNPS0: On 01/03/2029 Spot Bond					0.00000	101.00906				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0: On 15/03/2030 Spot Bond					0.00000	100.61738				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0: On 19/05/2028 Spot Bond					0.00000	101.27056				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0: On 19/05/2030 Spot Bond					0.00000	101.31026				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0: On 09/06/2029 Spot Bond					0.00000	100.80656				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.98481				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.52298				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	99.73987				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	99.90724				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.67065				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.19676				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	99.90041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	100.18063				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF37 On 10/05/2024 Spot Bond					0.00000	101.39550				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF38 On 03/07/2024 Spot Bond					0.00000	100.10237				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.22832				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.81584				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.24187				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.23726				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	100.24401				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	100.23924				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	100.23457				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	101.99463				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.62646				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.52352				0.00	0	100,000,00
Total CBL31 SPOT										0.00	0	100,000,00
Total For CBL31										0.00	0	100,000,00
CCT02 On 12/06/2024 Spot Bond			9.32000	102.85831	9.32000	102.78155				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.97000	105.31856	9.97000	105.23506				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.01000	11.01000	11.01000	98.24378				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.18304				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.38730				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.45413				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.55462				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.23929				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.32927				0.00	0	
Total CGR53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.38718				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34: On 20/12/2023 Spot Bond					0.00000	100.49163				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36: On 20/03/2024 Spot Bond			10.30500	103.33976	10.30500	103.25515				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	101.92920				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37: On 20/03/2024 Spot Bond					0.00000	101.97298				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37: On 20/03/2024 Spot Bond			11.61000	102.48598	11.61000	102.39174				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38: On 20/09/2024 Spot Bond					0.00000	102.97500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45: On 31/01/2025 Spot Bond			7.14000	163.10628	7.14000	162.95366				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			9.27000	158.09101	9.27000	157.91629				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			9.95000	103.60431	9.95000	103.52232				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.84368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.88226				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	96.21800				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.64412				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.45154				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.61834				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.70504				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.85000	98.89101	10.85000	103.96287				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	102.18133				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	101.82813				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.69323				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 20/12/2023 Spot Bond					0.00000	160.39100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.20719				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.32000	103.04248	10.32000	102.95658				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.37000	102.32533	10.37000	102.24103				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.46000	100.99211	10.46000	100.90820				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.51000	10.51000	10.51000	326.48196			262,750,000,000,000.00	25,000,000,000	25,000,000,000	
Total CLN55 SPOT									2,750,000,000,000.00	25,000,000,000	25,000,000,000	
Total For CLN55									2,750,000,000,000.00	25,000,000,000	25,000,000,000	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.47750				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.49968				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.19704				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	99.67324				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	138.93200				0.00	0	
Total CLN560 SPOT										0.00	0	

Contract 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 CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.55485				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.82000	100.20756	10.82000	100.18093				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.32000	101.27593	10.32000	101.19289				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.73139				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.23027				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	100.25078				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	101.50076				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.55000	100.41707	10.55000	100.33294			2,532,000,000,000.00	240,000,000	120,000,000	
Total CLN571 SPOT									2,532,000,000,000.00	240,000,000	120,000,000	
Total For CLN571									2,532,000,000,000.00	240,000,000	120,000,000	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.54522				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.50539				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.63262				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.53717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	102.18204				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.11684				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.54440				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.56940				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	102.19867				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.21343				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.31042				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.15150				0.00	0	5,010,000.00
Total CLN587 SPOT										0.00	0	5,010,000.00
Total For CLN587										0.00	0	5,010,000.00
CLN587 On 18/06/2024 Spot Bond					0.00000	100.51466				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.01316				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.22667				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			5.56000	158.86110	5.56000	126.71859				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.40749				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.35083				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.18517				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.79000	9.79000	9.79000	100.27996				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.11309				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.69219				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.51466				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.51466				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.37500	9.37500	9.37500	103.02523				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.59719				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.96391				0.00	0	
Total CLN605 SPOT										0.00	0	

Contract 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 CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.73207				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	102.25931				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.22457				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	20,000,000,000	20,000,000,000
Total CLN61 SPOT										0.00	20,000,000,000	20,000,000,000
Total For CLN61										0.00	20,000,000,000	20,000,000,000
CLN611 On 23/10/2024 Spot Bond					0.00000	101.95772				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	104.00704				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.86283				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.13971				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.49500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.57774				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.07020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.81267				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	102.12236				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 19/08/2025 Spot Bond					0.00000	101.42440				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.44072				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.47000	61.08659	13.47000	80.06895				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.38854				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			11.02000	100.88379	11.02000	100.79415				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.42042				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.36375				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	99.90395				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN634 On 09/11/2024 Spot Bond					0.00000	101.57122				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.32841				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.19479				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.41645				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.55110				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.49591				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	102.10009				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.19853				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.50929				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.87861				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.50977				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.50960				0.00	0	
Total CLN648 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.05737				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.41645				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.41645				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	98.45300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.54397				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	103.11555				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.84333				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	129.55300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	153.65100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	103.07200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.59119				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	101.34017				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	101.50915				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			6.05597	165.74094	6.05597	134.57890				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.05597	165.74094	6.05597	134.57977				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.52900				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.58193				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.45795				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	102.99537				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.82652				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/12/2026 Spot Bond					0.00000	100.44682				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/12/2026 Spot Bond					0.00000	100.45367				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.65218				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.50067				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.50045				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.49149				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.31267				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	100.46436				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.64381				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.18797				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.71494				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.62970				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.69322				0.00	0	
Total CLN702 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.74884				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	88.73532				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.60838				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.24445				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.45823				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	85.09206				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.33023				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.63953				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.38579				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.45993				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.45993				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.45993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	84.14943				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.66855				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	83.16525				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.48173				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.96346				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	84.17865				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.43900				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.43900				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.44327				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.44327				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.44327				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.44327				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.62793				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.64423				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.26896				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.46852				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.67527				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	97.40848				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.74956				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	119.25900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	96.20764				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.40320				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.22633				0.00	0	
Total CLN742 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.86373				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.13000				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.15459				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	101.19897				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2023 Spot Bond					0.00000	100.46454				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.94400				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74: On 31/07/2024 Spot Bond					0.00000	101.67201				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75: On 11/09/2026 Spot Bond					0.00000	100.83668				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75: On 01/10/2026 Spot Bond					0.00000	100.10833				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75: On 31/07/2024 Spot Bond					0.00000	102.35549				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75: On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.20162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.14946				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 22/04/2026 Spot Bond					0.00000	101.10331				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	101.23833				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.51906				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.95840				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.93326				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.20162				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.42293				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	98.28100				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77(On 31/07/2024 Spot Bond					0.00000	105.63577				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.84193				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77(On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.02199				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77(On 28/08/2028 Spot Bond					0.00000	102.48349				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77(On 31/07/2028 Spot Bond					0.00000	101.99170				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77(On 15/09/2028 Spot Bond			5.47000	5.47000	5.47000	110.30290				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77(On 31/05/2026 Spot Bond					0.00000	101.11672				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77(On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77(On 31/08/2026 Spot Bond					0.00000	101.25602				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77(On 31/01/2027 Spot Bond					0.00000	101.77355				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.78252				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78(On 19/08/2025 Spot Bond					0.00000	104.03482				0.00	0	
Total CLN781 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.82739				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.84712				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.21597				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.21597				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	113.62534				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	113.45801				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	101.95315				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	102.63800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	101.95315				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	102.66585				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	101.95315				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79: On 31/03/2026 Spot Bond					0.00000	100.21605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.95315				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.95331				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.96181				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.96181				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.17143				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	89.34649				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	105.08976				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.78791				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.97089				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.17655				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.84533				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			9.62500	96.16448	9.62500	96.09041				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.44285				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.80600				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.95315				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.95339				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.97089				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.77355				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.95315				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.95339				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.21606				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.95339				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.95339				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.95300				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.95339				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.34790				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.95315				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.00791				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.99407				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.95300				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.72500	9.72500	9.72500	101.41674				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.16638				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.16653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.16653				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.16642				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.21604				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.48610				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	102.06200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	102.69500				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	94.83400				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.85057				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	100.21606				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.21604				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.21564				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85(On 31/07/2025 Spot Bond					0.00000	102.07003				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	100.34572				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.48928				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	100.50836				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.53695				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.54602				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85(On 23/09/2026 Spot Bond					0.00000	100.44344				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85(On 06/08/2023 Spot Bond					0.00000	102.87106				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85(On 28/02/2024 Spot Bond				100.00000	0.00000	86.24118				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	101.95339				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.51199				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.48474				0.00	0	
Total CLN862 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	100.80606				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86: On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	96.13700				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	101.15500				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86: On 31/01/2025 Spot Bond					0.00000	102.14146				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86: On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	89.47673				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86: On 15/07/2029 Spot Bond					0.00000	101.73781				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	101.75563				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	101.74666				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	85.76831				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.16638				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	100.49610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.37542				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.37542				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.73407				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.11309				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.11256				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	87.11844				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.72868				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.89997				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.70718				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	84.70718				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	84.53044				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.67769				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.93000	5.93000	5.93000	127.84261				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	107.76846				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.53475				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.51115				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.95339				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.49913				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.16638				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.21597				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.10829				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.92041				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.43241				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.78000	11.78000	11.78000	101.63239				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	97.51000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			11.40500	11.40500	11.40500	99.80331				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.71145				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.56409				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.53158				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.65148				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	96.54600				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	95.38500				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	100.53490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.37633				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	101.95285				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.53441				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	99.25000				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	100.60920				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	99.25000				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.09674				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	100.48751				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.16660				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.16660				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.16646				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN92 On 28/02/2026 Spot Bond					0.00000	101.16646				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN92 On 20/06/2030 Spot Bond					0.00000	100.59087				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.55871				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.56188				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.56641				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.56415				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN92 On 31/01/2026 Spot Bond					0.00000	101.95285				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN93 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	97.72680				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.56868				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN93 On 20/06/2028 Spot Bond			12.77500	12.77500	12.77500	98.48715				0.00	0	
Total CLN933 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN933										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN93 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN93 On 20/03/2026 Spot Bond					0.00000	100.66636				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN93 On 20/03/2025 Spot Bond					0.00000	98.08800				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN93 On 20/03/2027 Spot Bond					0.00000	100.15100				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.47155				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94 On 20/03/2026 Spot Bond					0.00000	100.62114				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94 On 20/06/2030 Spot Bond					0.00000	100.60037				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN94 On 31/03/2031 Spot Bond					0.00000	100.21589				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN94 On 31/03/2031 Spot Bond					0.00000	100.21589				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN94 On 31/03/2028 Spot Bond					0.00000	100.21590				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN94 On 20/06/2028 Spot Bond					0.00000	100.53242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.46882				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.53922				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.59132				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.55282				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.61842				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.21605				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	100.42964				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	100.56188				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.49348				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN957 On 20/06/2028 Spot Bond					0.00000	100.53922				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN958 On 31/08/2027 Spot Bond					0.00000	101.05750				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN959 On 31/08/2028 Spot Bond					0.00000	101.01026				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN960 On 30/09/2026 Spot Bond					0.00000	100.33856				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.61000	100.17099	11.61000	100.07837			2,322,000,000,000.00	200,000,000	100,000,000	
Total COJ08 SPOT									2,322,000,000,000.00	200,000,000	100,000,000	
Total For COJ08									2,322,000,000,000.00	200,000,000	100,000,000	
COJG0 On 09/06/2024 Spot Bond			11.73000	99.53277	11.73000	99.43982			0.00	0		
Total COJG01 SPOT									0.00	0		
Total For COJG01									0.00	0		
COT02 On 03/04/2028 Spot Bond			13.38000	91.79963	13.38000	91.70223			0.00	0		
Total COT02 SPOT									0.00	0		
Total For COT02									0.00	0		
COT03 On 05/06/2028 Spot Bond			11.97000	91.77111	11.97000	91.68371			0.00	0		
Total COT03 SPOT									0.00	0		
Total For COT03									0.00	0		
DSY02 On 21/11/2024 Spot Bond					0.00000	102.20311			0.00	0		
Total DSY02 SPOT									0.00	0		
Total For DSY02									0.00	0		
DSY03 On 21/11/2024 Spot Bond			10.72000	10.72000	10.72000	100.98626			0.00	0		
Total DSY03 SPOT									0.00	0		
Total For DSY03									0.00	0		
DSY04 On 21/08/2026 Spot Bond					0.00000	101.95109			0.00	0		
Total DSY04 SPOT									0.00	0		
Total For DSY04									0.00	0		
DSY05 On 21/08/2023 Spot Bond					0.00000	101.36653			0.00	0		
Total DSY05 SPOT									0.00	0		

Contract 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 DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.93007				0.00	0	500,000,00
Total DSY06 SPOT										0.00	0	500,000,00
Total For DSY06										0.00	0	500,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.20721				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.48561				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.59239				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.81773				0.00	0	5,000,000,00
Total DTF004 SPOT										0.00	0	5,000,000,00
Total For DTF004										0.00	0	5,000,000,00
DTF005 On 15/06/2024 Spot Bond					0.00000	100.55852				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	100.57223				0.00	0	1,000,000,00
Total DTF006 SPOT										0.00	0	1,000,000,00
Total For DTF006										0.00	0	1,000,000,00
DV24 On 18/02/2024 Spot Bond			9.72000	103.76423	9.72000	103.68264				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	103.78159	9.69000	103.70023				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.78159	9.69000	103.70023				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.92000	99.74880	10.92000	99.66095				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.02500	100.14504	11.02500	100.05601				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	103.94076	10.10000	103.85591			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.94076	10.10000	103.85591			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	102.43734			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.24171			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.08559			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.17534			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.94135			0.00	0	
Total DVF28 SPOT									0.00	0	
Total For DVF28									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.83421			0.00	0	4,100,000,00
Total DVFB24 SPOT									0.00	0	4,100,000,00
Total For DVFB24									0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.09746			0.00	0	
Total DVFB25 SPOT									0.00	0	
Total For DVFB25									0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.28033			0.00	0	
Total DVFB26 SPOT									0.00	0	
Total For DVFB26									0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.61559			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.95071			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.50793			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.62523				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.22361				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.24677				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.01000	118.66307	6.01000	118.56371				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.90000	102.38973	5.90000	102.30411				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	153.76194	2.25000	153.67891				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.13500	159.00506	5.13500	158.88300				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.16000	142.85566	5.16000	142.74569				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.15000	138.58509	5.15000	138.47757				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.83000	121.02916	5.83000	120.92925				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.77000	106.34664	5.77000	106.25881				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	153.76194	2.25000	153.67891				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	209.51092				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	206.11205				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	193.07811				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	160.73611				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	159.65842				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	155.37685				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	144.47467				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	139.06434				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	141.26272				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	117.10783				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	109.64106				0.00	0	
Total ELN019 SPOT										0.00	0	

Contract 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 ELN019										0.00	0	
ELN02C On 20/09/2027 Spot Bond					0.00000	127.12235				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.03000	101.05162	11.03000	100.96322				1,323,600,000,000.00	120,000,000	60,000,00
Total EMM03 SPOT										1,323,600,000,000.00	120,000,000	60,000,00
Total For EMM03										1,323,600,000,000.00	120,000,000	60,000,00
EMM04 On 16/05/2028 Spot Bond			13.37500	13.37500	13.37500	92.54979				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.42500	13.42500	13.42500	95.94556				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.12000	11.12000	11.12000	99.36413				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.12000	11.12000	11.12000	98.84932				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.91500	12.91500	12.91500	94.70310				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.02500	12.02500	12.02500	96.78049				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.41500	15.41500	15.41500	89.63163				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.83053				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.93302				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.01764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	102.02477				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.85864				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	101.06036				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	100.70146				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	101.49699				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.43414				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC52 On 14/03/2024 Spot Bond					0.00000	100.60604				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.35388				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.39465				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.93058				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	101.74705				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	100.41688				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	99.92040				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.74971				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	101.38169				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT012 On 11/11/2025 Spot Bond					0.00000	101.44053				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT013 On 11/11/2027 Spot Bond					0.00000	101.95014				0.00	0	100,000,00
Total EQT013 SPOT										0.00	0	100,000,00
Total For EQT013										0.00	0	100,000,00
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.35432				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.39591				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.37502				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	101.41662				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.37535				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.36034				0.00	0	
Total ERS29 SPOT										0.00	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 ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.36830				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.39570				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.42329				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.44397				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.92000	97.25381	9.92000	97.17666			3,598,464,128,000.00		362,748,400	2,652,949,600
Total ES26 SPOT									3,598,464,128,000.00		362,748,400	2,652,949,600
Total For ES26									3,598,464,128,000.00		362,748,400	2,652,949,600
ES26/R On 02/04/2026 Spot Bond			7.85000	102.10459	7.85000	102.04017				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.59500	73.56882	12.58000	73.56293			130,988,000,000.00		10,400,000	2,340,049,900
Total ES33 SPOT									130,988,000,000.00		10,400,000	2,340,049,900
Total For ES33									130,988,000,000.00		10,400,000	2,340,049,900
ES33/R On 15/09/2033 Spot Bond			7.50000	102.36850	7.50000	102.30708				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			13.04500	70.13281	13.01500	70.21363			256,526,011,500.00		19,664,700	28,243,100
Total ES42 SPOT									256,526,011,500.00		19,664,700	28,243,100
Total For ES42									256,526,011,500.00		19,664,700	28,243,100
ES42/R On 25/04/2042 Spot Bond			8.50000	101.74357	8.50000	101.67418				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.90500	11.90500	11.90500	97.68024				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.84000	14.84000	14.84000	90.83052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.34660				0.00	502,800,000	255,700,00
Total EXX05 SPOT										0.00	502,800,000	255,700,00
Total For EXX05										0.00	502,800,000	255,700,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.41141				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.74705				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.05916				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.20709				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	100.77748				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			000,000,000,000,000.00	20,000,000,000	20,000,000,00	
Total FIFB22 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,00	
Total For FIFB22									10,000,000,000,000.00	20,000,000,000	20,000,000,00	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.76683				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.47521				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.02704				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.25542				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.26790				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	102.89970				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.54038				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.67507				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.70000	102.22372	9.70000	102.14439				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.73693				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.04402				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.62000	98.30716	9.62000	98.23148			4,136,600,000,000.00		430,000,000	107,500,00
Total FRB30 SPOT									4,136,600,000,000.00		430,000,000	107,500,00
Total For FRB30									4,136,600,000,000.00		430,000,000	107,500,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.90515				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.20926				0.00	0	150,000,00
Total FRB32 SPOT										0.00	0	150,000,00
Total For FRB32										0.00	0	150,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	101.43686				0.00	0	
Total FRB33 SPOT										0.00	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 FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.39947				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.98520				0.00	0	20,000,00
Total FRB35 SPOT										0.00	0	20,000,00
Total For FRB35										0.00	0	20,000,00
FRB36 On 14/09/2033 Spot Bond					0.00000	100.65280				0.00	0	
Total FRB36 SPOT										0.00	0	
Total For FRB36										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.87000	331.57322	4.87000	331.32555				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.69000	4.69000	4.69000	169.01789				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.88000	218.72791	4.88000	218.56394				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.34000	5.34000	5.34000	116.65587				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.85000	5.85000	5.85000	227.77956				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.75000	98.31532	5.75000	98.23478				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.85000	95.14329	5.85000	95.06485				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.76144	9.76144	9.76144	88.42684				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ02 On 10/12/2024 Spot Bond			9.75891	9.75891	9.75891	87.46477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.74000	5.74000	5.74000	166.38251				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	101.45659				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.39092				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.91930				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.84635				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.80971				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.42724				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.44161				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.72244				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.65137				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	101.18665				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.92524				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.69439				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.47348				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.51118				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.53944				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.13806				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.65459				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.91414				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.50755				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	98.83587				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.61262				0.00	0	
Total FRC323 SPOT										0.00	0	

Contract 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 FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.51415				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.10883				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.53328				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.29645				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.92412				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 31/05/2024 Spot Bond					0.00000	101.29645				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.92412				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.31085				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.25692				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	99.77831				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.52940				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.08290				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.99772				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.88735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.11696				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	102.03048				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	102.02258				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	102.01387				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	102.02873				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	102.00528				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.94090				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	100.19653				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.73301				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.44419				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	

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 31/08/2024 Spot Bond					0.00000	101.73117				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	90.71647				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.16275				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.02538				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.48333				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.45158				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.13357				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.33931				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.33931				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.31230				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.31230				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	100.98100				0.00	0	
Total FRC388 SPOT										0.00	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 FRC388										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.65010				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.31437				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.07046				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	102.09003				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond					0.00000	100.07052				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	102.19086				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	102.31650				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.93825				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.42022				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.60959				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	91.12125				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	88.19219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond					0.00000	101.59934				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.03129				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	102.53389				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	97.71050				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	96.95094				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	102.07049				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	101.25575				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.27301				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.01097				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.21671				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	102.44217				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	

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	101.25182				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.25827				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.34572				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.35101				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.35101				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.18687				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.21854				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.22782				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	100.53196				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.16663				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.07042				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.16663				0.00	0	
Total FRC433 SPOT										0.00	0	

Contract 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 FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.21639				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.20422				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.52788				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.78535				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.79168				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.17658				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.17658				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.54383				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.44456				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.91830				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.16663				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.70311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	101.16663				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	101.17658				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	100.54825				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.25229				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	101.91830				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	101.89926				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC453 On 20/06/2028 Spot Bond					0.00000	100.49156				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	102.15908				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	102.43320				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	101.40818				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC457 On 20/12/2029 Spot Bond					0.00000	100.52330				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	

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 31/07/2025 Spot Bond					0.00000	102.21308				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46: On 30/04/2025 Spot Bond					0.00000	102.20257				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	102.07050				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	102.39489				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	100.46440				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	101.61959				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46: On 20/12/2023 Spot Bond					0.00000	100.50279				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	101.11683				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	101.43089				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 31/07/2023 Spot Bond			10.03000	277.11864	10.03000	105.46819				0.00	0	
Total FRC470 SPOT										0.00	0	

Contract 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 FRC470										0.00	0	
FRC47 On 20/04/2027 Spot Bond					0.00000	102.01147				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47 On 30/04/2027 Spot Bond					0.00000	102.01147				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47 On 31/07/2023 Spot Bond					0.00000	101.95585				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47 On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC47 On 31/07/2023 Spot Bond			4.89700	4.89700	4.89700	101.13508				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC47 On 20/06/2026 Spot Bond					0.00000	100.40556				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47 On 20/06/2026 Spot Bond					0.00000	100.39808				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47 On 07/12/2033 Spot Bond					0.00000	100.48214				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47 On 31/03/2032 Spot Bond					0.00000	100.06641				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.38000	110.98167	5.38000	110.89431				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.65000	117.93856	5.65000	117.84231				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.75817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.67903				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.21259				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.42579				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.10819				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	102.62609				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.10968				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.45560				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	102.43322				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.76539				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.27657				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.38176				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			5.18800	5.18800	5.18800	104.08428				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10(On 31/01/2038 Spot Bond			5.73000	5.73000	5.73000	116.77254				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	101.71740				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10(On 31/01/2038 Spot Bond			5.76000	116.47048	5.76000	116.37439				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10(On 07/12/2033 Spot Bond			5.73000	230.26517	5.73000	230.07691				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.95000	113.98608	5.95000	113.89030				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11(On 07/12/2033 Spot Bond			5.73000	5.73000	5.73000	230.07691				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11(On 31/01/2025 Spot Bond			4.84000	168.76471	4.84000	168.63800				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11(On 31/01/2038 Spot Bond			3.70500	119.10588	3.70500	119.02740				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11(On 31/01/2038 Spot Bond			5.70000	117.26851	5.70000	117.17234				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.85000	227.96812	5.85000	227.77956				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.85000	227.96812	5.85000	227.77956				0.00	0	
Total FRS121 SPOT										0.00	0	

Contract 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 FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.82000	168.81508	4.82000	168.68858				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.93000	226.45189	5.93000	226.26315				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.90000	114.63363	5.90000	114.53776				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.08000	216.84722	5.08000	216.68118				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.65000	105.36832	6.65000	105.27386				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.08000	216.84722	5.08000	216.68118				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.08000	216.84722	5.08000	216.68118				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.44000	217.06351	6.44000	216.87377				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.60000	105.95707	6.60000	105.86250				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	114.53776				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.69000	115.44455	5.69000	117.30597				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.39000	213.96906	5.39000	213.79991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.21000	221.23884	6.21000	221.04949				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.52000	212.77525	5.52000	212.60485				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.52000	212.77525	5.52000	212.60485				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.92100	218.34084	4.92100	218.17642				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.59000	166.89101	5.59000	166.75559				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.87000	209.59937	5.87000	209.42566				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.91000	209.23992	5.91000	209.06585				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.56000	166.96543	5.56000	166.83036				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.38500	214.01511	5.38500	213.84604				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.92000	5.92000	5.92000	208.97599				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	102.17059				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.53481				0.00	2,124,000,000	531,000,000
Total FRS180 SPOT										0.00	2,124,000,000	531,000,000
Total For FRS180										0.00	2,124,000,000	531,000,000
FRS182 On 27/09/2025 Spot Bond					0.00000	100.29656				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	210.84510				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	158.61386				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	231.16572				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	268.87577				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.55437				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.68279				0.00	1,451,200,000	362,800,000
Total FRS199 SPOT										0.00	1,451,200,000	362,800,000
Total For FRS199										0.00	1,451,200,000	362,800,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.50735				0.00	925,200,000	231,300,000
Total FRS200 SPOT										0.00	925,200,000	231,300,000
Total For FRS200										0.00	925,200,000	231,300,000
FRS201 On 06/08/2025 Spot Bond					0.00000	101.20131				0.00	1,216,400,000	304,100,000
Total FRS201 SPOT										0.00	1,216,400,000	304,100,000
Total For FRS201										0.00	1,216,400,000	304,100,000
FRS206 On 14/10/2025 Spot Bond					0.00000	102.26880				0.00	617,600,000	154,400,000
Total FRS206 SPOT										0.00	617,600,000	154,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS206										0.00	617,600,000	154,400,000
FRS20: On 18/11/2024 Spot Bond					0.00000	101.29345				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21: On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21: On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21: On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22: On 20/12/2024 Spot Bond					0.00000	100.93265				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22: On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.45580				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	101.46420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	103.67079				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	105.79027				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	73.18314				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.06748				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	124.41465				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	102.88829				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	

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 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	105.11229				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.94797				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	140.25726				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.40217				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.20891				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.21620				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	142.47983				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.21720				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.21638				0.00	0	
Total FRS273 SPOT										0.00	0	

Contract 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 FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.24875				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.55280				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.52415				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.22412				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.79000	10.79000	10.79000	96.75423				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.79000	10.79000	10.79000	96.75423				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	101.94134				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.78815				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	98.01766				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	112.84361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30` On 16/05/2027 Spot Bond					0.00000	101.39696				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	102.07050				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30(On 13/07/2027 Spot Bond					0.00000	120.36531				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			10.12000	10.12000	10.12000	103.12204				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.48805				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	100.14639				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31(On 27/04/2024 Spot Bond					0.00000	101.68164				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.83070				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS31(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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS316 On 31/12/2027 Spot Bond					0.00000	100.21844				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	101.08702				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.83000	4.83000	4.83000	100.32432				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	93.32336				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	102.80734				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	95.94888				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	96.89078				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.56450	290.40693	9.56450	102.26504				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.73000	290.60878	9.73000	102.28707				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.39000	105.49285	9.39000	102.24180				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.48000	105.53276	9.48000	102.25379				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS328 On 31/07/2023 Spot Bond			9.44000	105.51503	9.44000	102.24846				0.00	0	
Total FRS328 SPOT										0.00	0	

Contract 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 FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	110.01410				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	101.05827				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	100.21861				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	101.11310				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	101.00729				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS333 On 21/12/2027 Spot Bond					0.00000	100.45837				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS334 On 06/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000.00	17,500,000,000	17,500,000,000	
Total FRS335 SPOT									50,000,000,000,000.00	17,500,000,000	17,500,000,000	
Total For FRS335									50,000,000,000,000.00	17,500,000,000	17,500,000,000	
FRS335 On 07/12/2023 Spot Bond			4.51000	4.51000	4.51000	331.81625			0.00	0	0	
Total FRS36 SPOT									0.00	0	0	
Total For FRS36									0.00	0	0	
FRS36 On 07/12/2023 Spot Bond			3.89000	332.88758	3.89000	332.66478			0.00	0	0	
Total FRS37 SPOT									0.00	0	0	
Total For FRS37									0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			4.25000	4.25000	4.25000	332.17158			0.00	0	0	
Total FRS43 SPOT									0.00	0	0	
Total For FRS43									0.00	0	0	
FRS43 On 04/11/2026 Spot Bond					0.00000	101.67944			0.00	0	0	
Total FRS62 SPOT									0.00	0	0	
Total For FRS62									0.00	0	0	
FRS62 On 26/01/2042 Spot Bond			5.60000	107.17890	5.60000	107.09183			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.22000	64.57570	5.22000	111.53325				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			4.71000	4.71000	4.71000	168.96718				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.99000	4.99000	4.99000	168.25925				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.31000	5.31000	5.31000	330.72778				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.52000	102.46047	9.52000	102.38240				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.47000	104.94444	9.47000	104.86401				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.73000	101.94353	9.73000	101.86417				0.00	0	2,796,60
Total FRX26 SPOT										0.00	0	2,796,60
Total For FRX26										0.00	0	2,796,60
FRX27 On 07/03/2027 Spot Bond			10.05000	103.85409	10.05000	103.77110				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.26000	104.06166	10.26000	103.97541				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.71500	99.83227	10.71500	99.74595				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.98500	96.09369	10.98500	96.00857			23,215,699,000.00		2,113,400	3,065,50
Total FRX31 SPOT									23,215,699,000.00		2,113,400	3,065,50
Total For FRX31									23,215,699,000.00		2,113,400	3,065,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX32 On 31/03/2032 Spot Bond			11.08500	99.75957	11.08500	99.67140				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.69500	67.42717	12.69500	67.35918				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.21078				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.15510				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.12389				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.36152				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.15130				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.92270				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.95464				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.67517				0.00	0	37,000,000.00
Total GBL06 SPOT										0.00	0	37,000,000.00
Total For GBL06										0.00	0	37,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.30146				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.09016				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.12734				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.38246				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.94000	118.18115	4.94000	118.09199				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.75604				0.00	3,000,000,000	1,500,000,000
Total GRT07 SPOT										0.00	3,000,000,000	1,500,000,000
Total For GRT07										0.00	3,000,000,000	1,500,000,000
GRT17 On 17/10/2023 Spot Bond			9.42900	102.45477	9.42900	102.37741				0.00	0	1,000,000,000
Total GRT17 SPOT										0.00	0	1,000,000,000
Total For GRT17										0.00	0	1,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.21010				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.13000	103.74484	8.13000	103.67710				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.60089				0.00	4,600,000,000	2,300,000,000
Total GRT23 SPOT										0.00	4,600,000,000	2,300,000,000
Total For GRT23										0.00	4,600,000,000	2,300,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.37646				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.83974				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.24487				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.84661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.26590				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.06196				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	102.31957				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	102.66074				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.88269				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.54750				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.80648				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.69841				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.53837				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.00976				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.21183				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	102.98607				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.84462				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.26936				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.63981				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.66437				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.57124				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.36255				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	100.76612				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	100.77733				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	101.39796				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.75000	9.75000	9.75000	99.88940				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.17929				0.00	0	
Total H10T6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.82697				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.07835				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.17611				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.79568				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.61325				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.70450				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.21604				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.81007				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.99955				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.49458				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.29839				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.68080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.02158				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	102.05007				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.84850				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.66091				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.05154				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.05264				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.17000	331.17293	5.17000	330.91774				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.30000	5.30000	5.30000	331.39551				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.00500	100.64423	11.00500	100.55492				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.53000	76.54545	5.53000	112.07861				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.59000	84.42123	12.59000	84.33586			25,180,000,000.00		2,000,000	4,307,655,40
Total HWAY34 SPOT									25,180,000,000.00		2,000,000	4,307,655,40
Total For HWAY34									25,180,000,000.00		2,000,000	4,307,655,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.24896	100.00000	13.16023				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.61000	83.52721	12.61000	83.44261				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.24253	100.00000	13.15384				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.17500	170.44977	4.14000	170.42070			162,841,700,000,000.00	39,004,000,000	504,296,620,90	
Total I2025 SPOT									162,841,700,000,000.00	39,004,000,000	504,296,620,90	
Total For I2025									162,841,700,000,000.00	39,004,000,000	504,296,620,90	
I2029 On 31/03/2029 Spot Bond			4.46500	122.25126	4.47000	122.13137			052,903,705,500,000.00	235,812,700,000	336,033,813,80	
Total I2029 SPOT									052,903,705,500,000.00	235,812,700,000	336,033,813,80	
Total For I2029									052,903,705,500,000.00	235,812,700,000	336,033,813,80	
I2031 On 31/01/2031 Spot Bond			4.41000	102.67263	4.41000	102.59911			0.00	0	1,700,000,00	
Total I2031 SPOT									0.00	0	1,700,000,00	
Total For I2031									0.00	0	1,700,000,00	
I2033 On 28/02/2033 Spot Bond			4.88000	115.75447	4.88000	115.66793			744,060,822,400,000.00	152,471,480,000	434,002,813,80	
Total I2033 SPOT									744,060,822,400,000.00	152,471,480,000	434,002,813,80	
Total For I2033									744,060,822,400,000.00	152,471,480,000	434,002,813,80	
I2038 On 31/01/2038 Spot Bond			4.97000	127.52237	5.00000	126.98333			6,244,308,000,000.00	1,256,400,000	391,296,832,10	
Total I2038 SPOT									6,244,308,000,000.00	1,256,400,000	391,296,832,10	
Total For I2038									6,244,308,000,000.00	1,256,400,000	391,296,832,10	
I2046 On 31/03/2046 Spot Bond			4.95000	111.04015	4.95000	110.95626			333,135,000,000.00	67,300,000	329,303,850,00	
Total I2046 SPOT									333,135,000,000.00	67,300,000	329,303,850,00	
Total For I2046									333,135,000,000.00	67,300,000	329,303,850,00	
I2050 On 31/12/2050 Spot Bond			5.00000	109.78227	5.00000	109.69918			51,390,260,145,000.00	10,278,052,029	384,202,353,30	
Total I2050 SPOT									51,390,260,145,000.00	10,278,052,029	384,202,353,30	
Total For I2050									51,390,260,145,000.00	10,278,052,029	384,202,353,30	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.36583			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	101.17137			0.00	0		
Total IBG02 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.97000	331.43968	4.97000	331.18949				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.63337				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.46939				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	102.10866				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.19961				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.99593				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.89216				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.83749				0.00	731,600,000	182,900,000
Total IBL138 SPOT										0.00	731,600,000	182,900,000
Total For IBL138										0.00	731,600,000	182,900,000
IBL145 On 20/03/2026 Spot Bond					0.00000	100.47808				0.00	2,150,000,000	537,500,000
Total IBL145 SPOT										0.00	2,150,000,000	537,500,000
Total For IBL145										0.00	2,150,000,000	537,500,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.11214				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.01702				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.04022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.18431				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.75024				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.05516				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.84553				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.35591				0.00	2,000,000,000	1,000,000,000
Total IBL167 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL167										0.00	2,000,000,000	1,000,000,000
IBL168 On 18/05/2026 Spot Bond					0.00000	101.39996				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	102.16483				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	102.08062				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.05470				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.23555				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.90491				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	100.36322				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.92280				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.81194				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.41993				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.81116				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.50136				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.08357				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.38096				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.51989				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.14321				0.00	3,684,000,000	1,842,000,000
Total IBL206 SPOT										0.00	3,684,000,000	1,842,000,000
Total For IBL206										0.00	3,684,000,000	1,842,000,000
IBL208 On 31/01/2025 Spot Bond					0.00000	101.30167				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.26158				0.00	0	
Total IBL210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.50989				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.47966				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.94886				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.19513				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.68000	8.68000	8.68000	100.12920				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.49267				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.17370				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.06928				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	92.50742				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.80759				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.31294				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.45269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.44926				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.58000	9.58000	9.58000	99.20675				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.22277				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.22818				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.16717				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	95.62794				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	97.94216				0.00	2,120,000,000	1,060,000,000
Total IBL237 SPOT										0.00	2,120,000,000	1,060,000,000
Total For IBL237										0.00	2,120,000,000	1,060,000,000
IBL238 On 14/07/2023 Spot Bond					0.00000	99.82685				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	102.18216				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	103.86575				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.68659				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL242 On 27/01/2024 Spot Bond					0.00000	101.74358				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.54037				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.48500	10.48500	10.48500	99.35945				0.00	0	800,000,00
Total IBL244 SPOT										0.00	0	800,000,00
Total For IBL244										0.00	0	800,000,00
IBL245 On 17/08/2027 Spot Bond					0.00000	101.38204				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.36129				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.63000	100.39079	8.63000	100.32093				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	99.89929				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.56904				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.05153				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.77729				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.65282				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.61472				0.00	0	
Total IBL259 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.22325				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.63887				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.67488				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.66317				0.00	1,200,000,000	600,000,00
Total IBL263 SPOT										0.00	1,200,000,000	600,000,00
Total For IBL263										0.00	1,200,000,000	600,000,00
IBL264 On 09/02/2025 Spot Bond					0.00000	102.03851				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.13551				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.31941				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.15549				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.73978				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	100.91405				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.91000	104.22821	9.91000	104.14469				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.28788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.16000	100.43386	10.16000	100.35275				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.42500	101.04430	11.42500	100.91968				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.72000	101.23437	10.72000	101.14775				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.66822				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.95842				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.55276				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.55169				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.16498				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.84592				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.47000	99.72717	9.47000	99.65157				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.69255				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	106.43227				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.04979				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	105.33672				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.87259				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.06205				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.35122				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.96371				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.29054				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.19917				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	102.13118				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.45427				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.94542				0.00	0	
Total IPF31 SPOT										0.00	0	

Contract 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 IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.11128				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.61471				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.16351				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.17559				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.14526				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.16959				0.00	1,679,200,000	419,800,00
Total IPF38 SPOT										0.00	1,679,200,000	419,800,00
Total For IPF38										0.00	1,679,200,000	419,800,00
IPF39 On 23/02/2029 Spot Bond					0.00000	101.17559				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	100.97734				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.81484				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.13309				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.10875				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	102.26564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.53155				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.82375				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	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.91556				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.85000	98.44575	8.85000	98.37589				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.83337				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.86000	103.14855	7.86000	103.08225				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.74661				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.90000	102.42629	8.90000	102.35236				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.78960				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2023 Spot Bond			8.84000	102.40531	8.84000	102.33189				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.35092				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	102.59734				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.08000	100.78432	9.08000	100.71100				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.77500	9.77500	9.77500	101.34612				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	104.00726				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.66988				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.26791				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.72000	10.72000	10.72000	99.73554				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.00651				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.09000	10.09000	10.09000	99.20108				0.00	0	
Total IVC227 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	99.73751				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.06500	9.06500	9.06500	101.81443				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.69000	9.69000	9.69000	99.58702				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.08825				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.51115				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.50853				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.72899				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.51569				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.06496				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.50978				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.50433				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.05554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.26488				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.50615				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.50882				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.79693	0.00000	102.82872				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				101.79693	0.00000	103.18927				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	102.18023				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	101.93286				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.64000	8.64000	8.64000	101.62393				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.22000	11.22000	11.22000	99.88425				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.52108				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.53469				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC256 On 20/07/2028 Spot Bond					0.00000	100.95323				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.10772				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	100.67453				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	100.70126				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.10772				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00		3,000,000,000	3,000,000,000
Total IVC261 SPOT									10,000,000,000,000.00		3,000,000,000	3,000,000,000
Total For IVC261									10,000,000,000,000.00		3,000,000,000	3,000,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	102.20245				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.84715				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	102.16452				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.37487				0.00	0	
Total KAP018 SPOT										0.00	0	

Contract 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 KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.85648				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.62238				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.48863				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.25820				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.10953				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.01336				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.14481				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.20379				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.24848				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.25418				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.27178				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.22000	113.76685	10.22000	113.67445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.65244				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.69747				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.94817				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.69915				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.43505				0.00	0	2,500,000,00
Total LHC01 SPOT										0.00	0	2,500,000,00
Total For LHC01										0.00	0	2,500,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	100.57989				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.21980				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.24469				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.26958				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.65921				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.70720				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR03 On 17/03/2030 Spot Bond			14.77500	14.77500	14.77500	102.13576				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF068 On 17/11/2023 Spot Bond					0.00000	101.22322				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF070 On 28/05/2024 Spot Bond					0.00000	101.21166				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF071 On 17/09/2024 Spot Bond					0.00000	100.60048				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF072 On 31/05/2025 Spot Bond					0.00000	101.21771				0.00	0	5,000,000,00
Total MBF072 SPOT										0.00	0	5,000,000,00
Total For MBF072										0.00	0	5,000,000,00
MBF073 On 30/09/2025 Spot Bond					0.00000	100.39949				0.00	0	9,000,000,00
Total MBF073 SPOT										0.00	0	9,000,000,00
Total For MBF073										0.00	0	9,000,000,00
MBF074 On 31/05/2024 Spot Bond					0.00000	100.94928				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF075 On 21/05/2026 Spot Bond					0.00000	100.97218				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	101.73049				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	100.34057				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP047 On 26/02/2024 Spot Bond					0.00000	101.29257				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP049 On 27/03/2024 Spot Bond					0.00000	100.55416				0.00	0	
Total MBP049 SPOT										0.00	0	

Contract 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 MBP049									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.35759			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.47000	9.47000	9.47000	107.91703			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.51717			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.19839			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.53654			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.14000	98.34111	10.14000	98.26141		3,678,792,000,000.00	362,800,000	90,700,000	
Total MML02 SPOT								3,678,792,000,000.00	362,800,000	90,700,000	
Total For MML02								3,678,792,000,000.00	362,800,000	90,700,000	
MML03 On 15/03/2028 Spot Bond					0.00000	102.07030			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			10.37000	93.44732	10.37000	93.33044			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.74296			0.00	0	135,000,000
Total MML05 SPOT									0.00	0	135,000,000
Total For MML05									0.00	0	135,000,000
MML06 On 25/05/2029 Spot Bond			10.70500	98.25280	10.70500	98.16931			0.00	0	
Total MML06 SPOT									0.00	0	
Total For MML06									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.18270			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.46206			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.90573				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.67561				0.00	400,000,000	200,000,000
Total MTN17 SPOT										0.00	400,000,000	200,000,000
Total For MTN17										0.00	400,000,000	200,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.98736				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.53879				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.44997				0.00	200,000,000	500,000,000
Total MTN20 SPOT										0.00	200,000,000	500,000,000
Total For MTN20										0.00	200,000,000	500,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.93781				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.06500	99.73740	10.06500	99.65627				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.96394				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.79722				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.96710				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.51269				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN28 On 15/03/2025 Spot Bond					0.00000	101.21873				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.78249				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.25311				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.04151				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.51800				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.50138				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.90828				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.41544				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.21518				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	100.22001				0.00	0	120,000,00
Total MTN38 SPOT										0.00	0	120,000,00
Total For MTN38										0.00	0	120,000,00
MTN39 On 29/06/2030 Spot Bond					0.00000	100.22518				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.26814				0.00	0	
Total MWAR05 SPOT										0.00	0	

Contract 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 MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	101.38852				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	101.25558				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR On 22/05/2025 Spot Bond					0.00000	101.25570				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR On 22/11/2025 Spot Bond					0.00000	101.21556				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.14120				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.52126				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.57800				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.63007				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.87000	104.40887	9.87000	104.32474				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.98000	103.40674	10.98000	103.31518				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.91759				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	102.46363				0.00	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 NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.85442			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.75618			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.59695			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.43000	103.15792	9.43000	103.08046			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.41000	103.88659	9.41000	103.80745			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.76000	102.57228	9.76000	102.49219			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.53000	103.14047	9.53000	103.06180		2,573,100,000,000.00		270,000,000	67,500,000
Total NBK20A SPOT								2,573,100,000,000.00		270,000,000	67,500,000
Total For NBK20A								2,573,100,000,000.00		270,000,000	67,500,000
NBK21 On 21/07/2027 Spot Bond			9.93000	107.26398	9.93000	107.17787			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.59800	105.85849	8.59800	105.78586		1,361,923,200,000.00		158,400,000	39,600,000
Total NBK23A SPOT								1,361,923,200,000.00		158,400,000	39,600,000
Total For NBK23A								1,361,923,200,000.00		158,400,000	39,600,000
NBK24 On 19/11/2027 Spot Bond			9.97000	104.86363	9.97000	104.78049			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK25 On 12/02/2025 Spot Bond					0.00000	102.77168			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26I On 22/04/2026 Spot Bond					0.00000	104.20063				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.56500	105.67465	9.56500	105.59419				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			8.24500	104.46227	8.24500	104.39189				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			9.71000	106.67585	9.71000	106.59206				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			9.40000	103.80986	9.40000	103.73086			688,080,000,000.00		73,200,000	18,300,000
Total NBK30A SPOT									688,080,000,000.00		73,200,000	18,300,000
Total For NBK30A									688,080,000,000.00		73,200,000	18,300,000
NBK31I On 09/11/2023 Spot Bond			9.00000	101.64723	9.00000	101.57429				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.03764				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	85.72428				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.14633				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.81397				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.84605				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.39297				0.00	0	
Total NBK47B SPOT										0.00	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 NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.67450				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.94780				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.48900				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.92150				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.33238				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.94131				0.00	8,900,000,000	8,900,000,000
Total NBKB56 SPOT										0.00	8,900,000,000	8,900,000,000
Total For NBKB56										0.00	8,900,000,000	8,900,000,000
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.84284				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.63146				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.28255				0.00	0	100,000,000
Total NBKB60 SPOT										0.00	0	100,000,000
Total For NBKB60										0.00	0	100,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.49434				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	102.18988				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.07135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	102.50830				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6: On 21/02/2028 Spot Bond					0.00000	101.66806				0.00	0	100,000,00
Total NBKB65 SPOT										0.00	0	100,000,00
Total For NBKB65										0.00	0	100,000,00
NBKB6: On 21/02/2030 Spot Bond					0.00000	101.16476				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6: On 21/02/2033 Spot Bond					0.00000	101.17344				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.38781				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			10.96500	103.01132	10.96500	102.92172			219,300,000,000.00		20,000,000	10,000,00
Total NCLN83 SPOT									219,300,000,000.00		20,000,000	10,000,00
Total For NCLN83									219,300,000,000.00		20,000,000	10,000,00
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.48268				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.62000	103.07521	10.62000	102.98830				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.48496				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.48842				0.00	0	
Total NCLN90 SPOT										0.00	0	

Contract 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 NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.49297				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.90992				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.90992				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.30108				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.13335				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.51199				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.52033				0.00	240,800,000	60,200,000
Total NGL07 SPOT										0.00	240,800,000	60,200,000
Total For NGL07										0.00	240,800,000	60,200,000
NGL08 On 02/07/2025 Spot Bond					0.00000	103.68427				0.00	655,200,000	163,800,000
Total NGL08 SPOT										0.00	655,200,000	163,800,000
Total For NGL08										0.00	655,200,000	163,800,000
NGL09 On 19/06/2026 Spot Bond					0.00000	101.28369				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.28606				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.31492				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.35969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	102.16315				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	105.95903				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	104.27039				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	105.15643				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	105.70905				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	104.89554				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	102.04609				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.76593				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	103.23553				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	100.77909				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	100.31909				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	102.48472				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.77296				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.05024				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.65043				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.34369				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.41914				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.46505				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	102.29575				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.14430				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.26061				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	101.34738				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.90000	5.90000	5.90000	226.83039				0.00	0	
Total NI202 SPOT										0.00	0	

Contract 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.89000	4.89000	4.89000	218.46933				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.89500	4.89500	4.89500	168.49900				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.36000	5.36000	5.36000	116.53331				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			5.75000	5.75000	5.75000	116.50692				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	168.23405				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	279.57874	3.45000	279.40121				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.80000	4.80000	4.80000	168.73919				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.53500	4.53500	4.53500	221.85631				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.68000	220.62751	4.68000	220.46561				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.65000	92.07026	5.65000	117.84231				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.68124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	149.34507				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.29893				0.00	721,600,000	180,400,000
Total NN022 SPOT										0.00	721,600,000	180,400,000
Total For NN022										0.00	721,600,000	180,400,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.75327				0.00	1,327,200,000	331,800,000
Total NN023 SPOT										0.00	1,327,200,000	331,800,000
Total For NN023										0.00	1,327,200,000	331,800,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.81951				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.62146				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.35763				0.00	2,026,400,000	506,600,000
Total NN034 SPOT										0.00	2,026,400,000	506,600,000
Total For NN034										0.00	2,026,400,000	506,600,000
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	98.56437				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.23073				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.87339				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	101.56737				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.76401				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.32305				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.79993				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.79238				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.72980				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.80821				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.27073				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.16196				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.79831				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.52335				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.65109				0.00	0	
Total NN106 SPOT										0.00	0	

Contract 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 NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.52335				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.93358				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.04337				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.49337				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.50258				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.00000	11.00000	11.00000	100.83055				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.34000	10.34000	10.34000	101.60080				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.36500	10.36500	10.36500	100.55311				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.16853				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.41174				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.30079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.29335				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	100.21805				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	100.22934				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	101.95102				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	100.08839				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total NN235 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For NN235									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
NNF01: On 12/06/2025 Spot Bond					0.00000	107.30593				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	156.78000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	143.33000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	159.25000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	157.26000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF017 On 21/09/2023 Spot Bond					0.00000	154.81837				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF025 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	
NNF042 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	
NNF046 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	
NNF080 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	
NNF081 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	
NNF089 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF092 On 17/08/2023 Spot Bond					0.00000	101.20251				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF099 On 29/03/2028 Spot Bond					0.00000	100.23510				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF100 On 30/03/2028 Spot Bond					0.00000	100.20560				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF102 On 21/04/2028 Spot Bond					0.00000	100.49617				0.00	0	
Total NNF102 SPOT										0.00	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 NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	101.85334				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	123.90989				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.11968				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.30197				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	97.37696				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.24287				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	101.25529				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	109.25455				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2055 Spot Bond					0.00000	94.22901				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	101.32977				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	101.28012				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	110.94246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.12480				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02i On 30/11/2028 Spot Bond			11.74000	103.30462	11.74000	103.20806				0.00	0	1,177,200,00
Total NRA028 SPOT										0.00	0	1,177,200,00
Total For NRA028										0.00	0	1,177,200,00
NRA02i On 30/11/2028 Spot Bond			100.00000	14.49373	100.00000	14.39771				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.11963				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.15730				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.81355				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.45550				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.87888				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.50069				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	99.86894				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.62370				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC39 On 14/02/2028 Spot Bond					0.00000	101.35226				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	99.87356				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.51708				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.89000	106.51616	8.89000	106.44066				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			9.37000	107.43239	9.37000	107.35222				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.21779				0.00	0	35,000,00
Total OML11 SPOT										0.00	0	35,000,00
Total For OML11										0.00	0	35,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	103.14222				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.31269				0.00	500,000,000	500,000,00
Total OML13 SPOT										0.00	500,000,000	500,000,00
Total For OML13										0.00	500,000,000	500,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	101.09827				0.00	1,500,000,000	1,500,000,00
Total OML14 SPOT										0.00	1,500,000,000	1,500,000,00
Total For OML14										0.00	1,500,000,000	1,500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	101.79931				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	101.21138				0.00	0	1,000,000,00
Total OML16 SPOT										0.00	0	1,000,000,00
Total For OML16										0.00	0	1,000,000,00
PARS0 On 13/12/2025 Spot Bond					0.00000	101.00096				0.00	0	
Total PARS01 SPOT										0.00	0	

Contract 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 PARS01										0.00	0	
PARS0: On 13/12/2027 Spot Bond					0.00000	101.48152				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.66606				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.06003				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.85626				0.00	1,000,000,000	500,000,00
Total PEP04 SPOT										0.00	1,000,000,000	500,000,00
Total For PEP04										0.00	1,000,000,000	500,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	100.89718				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.06234				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.91720				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.08212				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.05718				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.07225				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.16500	104.40610	9.22000	104.16584			645,478,545,267,500.00	2,470,865,089,500	1,970,613,655,40	
Total R186 SPOT									15,478,545,267,500.00	470,865,089,500	370,613,655,40	
Total For R186									15,478,545,267,500.00	470,865,089,500	370,613,655,40	
R197 On 07/12/2023 Spot Bond			3.90000	332.87411	3.90000	332.65106			122,215,875,600,000.00	31,337,404,000	505,170,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R197 SPOT									22,215,875,600,000.00	31,337,404,000	505,170,000.00
Total For R197									22,215,875,600,000.00	31,337,404,000	505,170,000.00
R202 On 07/12/2033 Spot Bond			4.90000	246.92740	4.90000	246.74184			392,437,080,000,000.00	80,089,200,000	114,877,119,400
Total R202 SPOT									2,437,080,000,000.00	80,089,200,000	114,877,119,400
Total For R202									2,437,080,000,000.00	80,089,200,000	114,877,119,400
R2030 On 31/01/2030 Spot Bond			10.50500	91.86414	10.52500	91.70011			559,305,032,341,500.00	1,576,326,038,300	1,881,528,986,000
Total R2030 SPOT									9,305,032,341,500.00	576,326,038,300	381,528,986,000
Total For R2030									9,305,032,341,500.00	576,326,038,300	381,528,986,000
R2032 On 31/03/2032 Spot Bond			11.15500	86.30866	11.16500	86.18294			647,622,244,165,000.00	2,478,495,943,000	2,845,378,022,100
Total R2032 SPOT									17,622,244,165,000.00	478,495,943,000	345,378,022,100
Total For R2032									17,622,244,165,000.00	478,495,943,000	345,378,022,100
R2035 On 28/02/2035 Spot Bond			11.79000	84.94888	11.78000	84.92383			698,543,335,804,000.00	1,246,695,787,600	1,701,339,328,700
Total R2035 SPOT									18,543,335,804,000.00	246,695,787,600	701,339,328,700
Total For R2035									18,543,335,804,000.00	246,695,787,600	701,339,328,700
R2037 On 31/01/2037 Spot Bond			12.11000	79.98817	12.09000	80.01827			825,517,510,384,000.00	1,224,237,614,400	1,604,625,143,200
Total R2037 SPOT									25,517,510,384,000.00	224,237,614,400	504,625,143,200
Total For R2037									25,517,510,384,000.00	224,237,614,400	504,625,143,200
R2040 On 31/01/2040 Spot Bond			12.33000	80.68131	12.30500	80.74371			855,189,427,521,000.00	555,976,433,700	1,343,454,722,600
Total R2040 SPOT									5,189,427,521,000.00	555,976,433,700	343,454,722,600
Total For R2040									5,189,427,521,000.00	555,976,433,700	343,454,722,600
R2044 On 31/01/2044 Spot Bond			12.39000	76.95690	12.35500	77.08024			412,613,616,000,000.00	759,694,400,000	2,688,662,921,500
Total R2044 SPOT									12,613,616,000,000.00	759,694,400,000	588,662,921,500
Total For R2044									12,613,616,000,000.00	759,694,400,000	588,662,921,500
R2048 On 28/02/2048 Spot Bond			12.34000	75.54128	12.30500	75.67113			430,313,392,000,000.00	1,898,728,800,000	1,835,302,773,400
Total R2048 SPOT									10,313,392,000,000.00	898,728,800,000	335,302,773,400
Total For R2048									10,313,392,000,000.00	898,728,800,000	335,302,773,400
R2053 On 31/03/2053 Spot Bond			12.40000	97.08963	12.36500	97.25365			401,734,440,000,000.00	113,043,100,000	181,217,809,000
Total R2053 SPOT									11,734,440,000,000.00	113,043,100,000	181,217,809,000
Total For R2053									11,734,440,000,000.00	113,043,100,000	181,217,809,000
R209 On 31/03/2036 Spot Bond			11.84500	65.39087	11.83000	65.40036			982,580,019,527,000.00	1,096,038,836,600	1,110,064,495,300
Total R209 SPOT									2,580,019,527,000.00	996,038,836,600	110,064,495,300
Total For R209									2,580,019,527,000.00	996,038,836,600	110,064,495,300
R210 On 31/03/2028 Spot Bond			4.17000	225.55847	4.18000	225.30417			465,895,418,400,000.00	111,725,520,000	311,702,877,900
Total R210 SPOT									5,895,418,400,000.00	111,725,520,000	311,702,877,900
Total For R210									5,895,418,400,000.00	111,725,520,000	311,702,877,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			10.91500	82.54685	10.92500	82.43112			814,052,235,586,000.00	1,448,836,668,400	1,520,881,490,100
Total R213 SPOT									14,052,235,586,000.00	448,836,668,400	520,881,490,100
Total For R213									14,052,235,586,000.00	448,836,668,400	520,881,490,100
R214 On 28/02/2041 Spot Bond			12.19500	61.39832	12.16500	61.48316			967,532,762,500,000.00	981,347,500,000	637,520,290,700
Total R214 SPOT									17,532,762,500,000.00	981,347,500,000	637,520,290,700
Total For R214									17,532,762,500,000.00	981,347,500,000	637,520,290,700
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.18174			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.70932			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.02931			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.75232			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.96306			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.56747			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.50115			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.53648			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.69192			0.00	0	
Total RDFG01 SPOT									0.00	0	
Total For RDFG01									0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.54386			0.00	0	
Total RDFG02 SPOT									0.00	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 RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.45571				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.46846				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.77669				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.78271				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.88174				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.14458				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.86300				0.00	5,000,000,000	2,500,000,000
Total RED171 SPOT										0.00	5,000,000,000	2,500,000,000
Total For RED171										0.00	5,000,000,000	2,500,000,000
RED30: On 17/11/2023 Spot Bond					0.00000	101.95399				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.40240				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.18069				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.91097				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	103.19877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	103.49694				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.82827				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	102.16459				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.09463				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.48096				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.84024				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.84143				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.60882				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.37673				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.59699				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.46287				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.46151				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.48015				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.47560				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.50059				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.49605				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.55048				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.54595				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.61556				0.00	228,500,000,000	218,500,000,000
Total RN2027 SPOT										0.00	228,500,000,000	218,500,000,000
Total For RN2027										0.00	228,500,000,000	218,500,000,000
RN2030 On 17/09/2030 Spot Bond					0.00000	99.48214				0.00	193,000,000,000	117,649,114,400
Total RN2030 SPOT										0.00	193,000,000,000	117,649,114,400
Total For RN2030										0.00	193,000,000,000	117,649,114,400
RW23 On 10/12/2023 Spot Bond			10.15000	100.47992	10.15000	100.39958				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.02000	93.89808	12.02000	93.80829				0.00	0	
Total RW28 SPOT										0.00	0	

Contract 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 RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			12.23500	92.53048	12.23500	92.44046			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.70713			0.00	0	2,000,000,00
Total RWL26 SPOT									0.00	0	2,000,000,00
Total For RWL26									0.00	0	2,000,000,00
RWL28 On 30/06/2028 Spot Bond			11.20500	94.65601	11.20500	94.57146			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	101.81971			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.14584			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.69500	102.36960	9.69500	102.29062		2,947,280,000,000.00		304,000,000	76,000,00
Total SBS20 SPOT								2,947,280,000,000.00		304,000,000	76,000,00
Total For SBS20								2,947,280,000,000.00		304,000,000	76,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.67459			0.00	8,000,000,000	2,000,000,00
Total SBS21 SPOT									0.00	8,000,000,000	2,000,000,00
Total For SBS21									0.00	8,000,000,000	2,000,000,00
SBS27 On 20/02/2024 Spot Bond			9.49000	104.26978	9.49000	104.18970			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.70000	97.32039	9.70000	97.24528			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.99500	100.06515	9.99500	99.98519			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.68500	103.53019	9.68500	103.45040			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.73000	103.15568	9.73000	103.07448				0.00	0	530,000,00
Total SBS38 SPOT										0.00	0	530,000,00
Total For SBS38										0.00	0	530,000,00
SBS39 On 29/01/2030 Spot Bond			10.64500	100.00169	10.64500	99.91578				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.63000	103.75035	9.63000	103.67083				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.11000	104.15106	10.11000	104.06734				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.43000	9.43000	9.43000	104.41242				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.97399				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.06126				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.46033				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.98273				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.99762				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.46576				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	102.73307				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.73998				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.13805				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.31615				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.98461				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.68999				0.00	600,000,000	300,000,000
Total SBS70 SPOT										0.00	600,000,000	300,000,000
Total For SBS70										0.00	600,000,000	300,000,000
SBS71 On 02/02/2027 Spot Bond					0.00000	101.77298				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.32964				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	102.06542				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	103.03520				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	103.72382				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	102.68337				0.00	0	
Total SBS77 SPOT										0.00	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 SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.96246				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.79557				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.11500	10.11500	10.11500	100.41250				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.80000	331.66676	4.80000	331.42088				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	231.62378				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.12652				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.55005				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.02696				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.00065				0.00	6,114,932,400	3,057,466,200
Total SBT104 SPOT										0.00	6,114,932,400	3,057,466,200
Total For SBT104										0.00	6,114,932,400	3,057,466,200
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	103.28325				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	102.28590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10£ On 13/07/2027 Spot Bond					0.00000	102.13176				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10£ On 31/12/2027 Spot Bond					0.00000	100.46817				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT11C On 30/06/2028 Spot Bond					0.00000	101.14379				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT20£ On 03/12/2023 Spot Bond					0.00000	101.31656				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20£ On 03/12/2023 Spot Bond			10.10500	101.11061	10.10500	101.02996				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20£ On 16/04/2024 Spot Bond					0.00000	100.00827				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20£ On 31/01/2025 Spot Bond					0.00000	102.69178				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT20£ On 25/06/2025 Spot Bond					0.00000	104.16173				0.00	306,000,000	246,500,000
Total SBT207 SPOT										0.00	306,000,000	246,500,000
Total For SBT207										0.00	306,000,000	246,500,000
SBT20£ On 28/11/2025 Spot Bond					0.00000	103.28739				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20£ On 29/06/2026 Spot Bond					0.00000	101.34991				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.07804				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI6 On 16/08/2028 Spot Bond					0.00000	101.87391				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.17000	96.49790	10.17000	96.41861				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.54073				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.41141				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.39700				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.43994				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.46888				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.45449				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.42572				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.46864				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.49759				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.49038				0.00	0	
Total SLRC7 SPOT										0.00	0	

Contract 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 SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.48314				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.52601				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.09357				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.94322				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.02585				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.06244				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.35690				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.56229				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.13134				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.14626				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.13258				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.14985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.59021				0.00	0	1,800,000,00
Total SPG004 SPOT										0.00	0	1,800,000,00
Total For SPG004										0.00	0	1,800,000,00
SPG00: On 15/03/2024 Spot Bond					0.00000	101.08409				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.10892				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.37046				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.34877				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.32540				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	100.25421				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG01: On 03/07/2028 Spot Bond					0.00000	100.21302				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0: On 12/07/2023 Spot Bond					0.00000	99.87447				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0: On 29/03/2024 Spot Bond					0.00000	100.20477				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08: On 16/05/2024 Spot Bond					0.00000	100.71835				0.00	0	12,000,000,00
Total SSA08 SPOT										0.00	0	12,000,000,00
Total For SSA08										0.00	0	12,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01: On 31/01/2025 Spot Bond			5.64000	5.64000	5.64000	166.63111				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			9.19500	104.31701	9.19500	104.24016				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.41500	84.79741	10.41500	84.72725				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.34338				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.13936				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.65000	102.32740	9.65000	102.24829				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.60000	118.61322	5.60000	118.51689				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.68646				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.65537				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.35411				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.93000	4.93000	4.93000	331.24392				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.04500	5.04500	5.04500	168.12067				0.00	0	
Total SSN062 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	114.53776				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.31000	5.31000	5.31000	116.83999				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.36000	5.36000	5.36000	214.07680				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	103.43503				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.83597				0.00	1,478,000,000	369,500,000
Total SSN078 SPOT										0.00	1,478,000,000	369,500,000
Total For SSN078										0.00	1,478,000,000	369,500,000
SSN08: On 27/08/2024 Spot Bond					0.00000	101.13265				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.73970				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.66560				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.77500	5.77500	5.77500	229.21219				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	101.84044				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.28285				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN10(On 31/01/2030 Spot Bond			11.19000	88.97606	11.19000	88.89581				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.50366				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			5.34000	214.43027	5.34000	214.26161				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.85000	227.96812	5.85000	227.77956				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111On 31/03/2024 Spot Bond					0.00000	95.53740				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2023 Spot Bond					0.00000	100.73951				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.94217				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.95160				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.73509				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.94483				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.94000	7.94000	7.94000	100.55756				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17: On 28/02/2025 Spot Bond					0.00000	97.66399				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	100.85522				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.99677	110.23907	4.99677	110.15539				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			5.03130	44.53682	5.03130	109.10776				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.22581				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.71716				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.19455				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.43437				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			5.07000	5.07000	5.07000	100.35600				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	101.56459				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	101.33507				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	101.21747				0.00	0	
Total SSN200 SPOT										0.00	0	

Contract 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 SSN200									0.00	0	
SSN20 On 23/08/2023 Spot Bond					0.00000	101.09920			0.00	0	
Total SSN201 SPOT									0.00	0	
Total For SSN201									0.00	0	
SSN20 On 30/05/2028 Spot Bond					0.00000	101.09576			0.00	0	
Total SSN202 SPOT									0.00	0	
Total For SSN202									0.00	0	
SSN20 On 13/09/2023 Spot Bond					0.00000	100.61002			0.00	0	
Total SSN203 SPOT									0.00	0	
Total For SSN203									0.00	0	
SSN20 On 26/09/2023 Spot Bond					0.00000	100.35849			0.00	0	
Total SSN204 SPOT									0.00	0	
Total For SSN204									0.00	0	
SSN20 On 21/06/2024 Spot Bond					0.00000	100.36245			0.00	0	
Total SSN205 SPOT									0.00	0	
Total For SSN205									0.00	0	
SSN20 On 07/12/2023 Spot Bond					0.00000	100.29795			0.00	0	
Total SSN206 SPOT									0.00	0	
Total For SSN206									0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	101.69222			0.00	0	
Total SST201 SPOT									0.00	0	
Total For SST201									0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	102.48896			0.00	0	
Total SST202 SPOT									0.00	0	
Total For SST202									0.00	0	
SST20 On 03/03/2028 Spot Bond					0.00000	101.27958			0.00	0	
Total SST203 SPOT									0.00	0	
Total For SST203									0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.56901			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
STF00 On 01/02/2026 Spot Bond					0.00000	100.89252			0.00	0	
Total STF002 SPOT									0.00	0	
Total For STF002									0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.71000	101.06700	9.71000	100.98848			1,359,400,000,000.00	140,000,000	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SZ25 SPOT									1,359,400,000,000.00	140,000,000	70,000,000
Total For SZ25									1,359,400,000,000.00	140,000,000	70,000,000
T16A10 On 21/08/2024 Spot Bond					0.00000	101.19470			0.00	0	
Total T16A10 SPOT									0.00	0	
Total For T16A10									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.17720			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.13857			0.00	0	
Total T17A12 SPOT									0.00	0	
Total For T17A12									0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.19671			0.00	0	
Total T17A13 SPOT									0.00	0	
Total For T17A13									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.16347			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.92166			0.00	0	
Total T17A22 SPOT									0.00	0	
Total For T17A22									0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.16347			0.00	0	
Total T17A23 SPOT									0.00	0	
Total For T17A23									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.84000	101.29172	7.84000	101.22718			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.35000	101.49665	8.35000	101.42786			0.00	0	
Total T17A32 SPOT									0.00	0	
Total For T17A32									0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.08437			0.00	0	
Total T18A11 SPOT									0.00	0	
Total For T18A11									0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.14504			0.00	0	
Total T18A12 SPOT									0.00	0	
Total For T18A12									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A21 On 21/08/2027 Spot Bond					0.00000	101.16976				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.16354				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.92000	102.05088	9.92000	101.96903				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.66760				0.00	0	100,000,00
Total TC001 SPOT										0.00	0	100,000,00
Total For TC001										0.00	0	100,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	101.62484				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.92990				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.43585				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.67537				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.34010				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	102.09387				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.79152				0.00	0	
Total TFS165 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.79024				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.18671				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.23457				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.90473				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.99121				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.13365				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.22211				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.59594				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.77995				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.62687				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	100.63778				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.16373				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			9.12000	102.58861	9.12000	102.51282				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.16996				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.16622				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.39000	101.53525	6.39000	101.48234				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.19362				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.34335				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.24092				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.23221				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.29193				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.27576				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.49945				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.60491				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.54289				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.21942				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.20077				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.19456				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.26415				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.23557				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.23184				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.49246				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.44659				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.41807				0.00	0	
Total TH17D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17D3										0.00	0	
TH17O On 21/02/2024 Spot Bond					0.00000	101.09268				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.19464				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.02152				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.28166				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.25680				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.40584				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.38102				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.12935				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.09272				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.07000	102.77232	10.07000	102.69005				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.82991				0.00	0	500,000,00
Total TL26 SPOT										0.00	0	500,000,00
Total For TL26										0.00	0	500,000,00
TL28 On 24/04/2025 Spot Bond			10.28000	100.32649	10.28000	100.24408				0.00	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 TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.47217				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.70771				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.30056				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.87411				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.80747				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.25000	101.99166	10.25000	101.90858				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	79.48554	100.00000	78.99589				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.57000	101.70129	10.57000	101.61452			8,902,054,000,000.00	842,200,000	2,088,004,30	
Total TN25 SPOT									8,902,054,000,000.00	842,200,000	2,088,004,30	
Total For TN25									8,902,054,000,000.00	842,200,000	2,088,004,30	
TN25/R On 19/08/2025 Spot Bond			100.00000	29.37303	100.00000	29.17630			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			11.76000	91.83371	11.76000	91.74821			512,759,520,000,000.00	43,602,000,000	21,056,971,80	
Total TN27 SPOT									12,759,520,000,000.00	43,602,000,000	21,056,971,80	
Total For TN27									12,759,520,000,000.00	43,602,000,000	21,056,971,80	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.77800	100.00000	12.69381			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN29 On 07/02/2029 Spot Bond			11.45500	99.49033	11.45500	99.39853				0.00	0	70,000,00
Total TN29 SPOT										0.00	0	70,000,00
Total For TN29										0.00	0	70,000,00
TN30 On 09/10/2030 Spot Bond			12.12500	94.90812	12.12500	94.81658				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.16606	8.00000	116.09139				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.98700	95.49932	12.98700	95.39978				0.00	0	40,000,00
Total TN34 SPOT										0.00	0	40,000,00
Total For TN34										0.00	0	40,000,00
TN40 On 09/10/2040 Spot Bond			13.33500	85.36514	13.33500	85.27486				0.00	0	610,000,00
Total TN40 SPOT										0.00	0	610,000,00
Total For TN40										0.00	0	610,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.66701	10.75000	102.57893				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.60831				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.74130				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.24000	102.60525	6.24000	104.17238				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.57840				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.45890				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.46374				0.00	0	
Total TR5A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.47056				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			8.24000	98.79011	8.24000	98.72474				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	102.25959				0.00	513,140,400	128,285,10
Total TRA4A3 SPOT										0.00	513,140,400	128,285,10
Total For TRA4A3										0.00	513,140,400	128,285,10
TRA4A: On 13/04/2024 Spot Bond			10.25000	101.45812	10.25000	101.37503		833,144,600,000.00		81,282,400	20,320,60	
Total TRA4A4 SPOT								833,144,600,000.00		81,282,400	20,320,60	
Total For TRA4A4								833,144,600,000.00		81,282,400	20,320,60	
TRA4A: On 13/04/2024 Spot Bond					0.00000	102.25959				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.25000	101.59617	9.25000	101.52090				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.18255				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.73817				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.49600				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.48238				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.57075				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.57075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	94.95574				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	94.41529				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.12811				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.13250				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.61722				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.97394				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.89213				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.54561				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.04658				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	100.87970				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC44 On 16/10/2023 Spot Bond					0.00000	100.16014				0.00	0	12,900,000,00
Total TWC448 SPOT										0.00	0	12,900,000,00
Total For TWC448										0.00	0	12,900,000,00
UG26 On 09/03/2026 Spot Bond			11.54000	103.22978	11.54000	103.13541			8,770,400,000,000.00		760,000,000	380,000,00
Total UG26 SPOT									8,770,400,000,000.00		760,000,000	380,000,00
Total For UG26									8,770,400,000,000.00		760,000,000	380,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.36119				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.45448				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.38275				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.47602				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.35401				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.49755				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.95000	10.95000	10.95000	99.73226				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	101.57074				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	101.72410				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.49755				0.00	0	
Total UU1B01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.53199				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.79223				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.68399				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.71265				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.66966				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.95391				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.16014				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.01977				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.89027				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.53964				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.55273				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.27379				0.00	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 WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.88e+017	177,168,039,149,229	283,104,993,77
Total for SPOT :									1.88e+017	168,039,149,229	283,104,993,77
Total Futures									1.88e+017	168,039,207,238	283,106,334,28
Total Options									0.00	0	184,94
Grand Total:									1.88e+017	168,039,207,238	283,106,519,23