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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2023	Bond Future			12.56000	74.43713	12.56000	74.43713			0.00	0	
ES33	On	02/11/2023	Bond Future			12.57062	72.86393	12.57737	72.83393			0.00	0	
ES33	On	01/02/2024	Bond Future			12.70582	74.52647	12.71285	74.49584			0.00	0	
ES33	On	02/05/2024	Bond Future			12.84589	72.42370	12.85326	72.39224			0.00	0	
ES33	On	01/08/2024	Bond Future			12.98845	74.08841	12.99617	74.05613			0.00	0	
ES33	On	07/11/2024	Bond Future			13.18706	71.99630	13.19528	71.96280			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES42	On	03/08/2023	Bond Future			13.04000	70.86412	13.04000	70.86412			0.00	0	
ES42	On	02/11/2023	Bond Future			13.08211	68.64187	13.05243	68.79273			0.00	0	
ES42	On	01/02/2024	Bond Future			13.20746	70.20823	13.17661	70.36257			0.00	0	
ES42	On	02/05/2024	Bond Future			13.34180	67.54422	13.30972	67.70195			0.00	0	
ES42	On	01/08/2024	Bond Future			13.47592	69.09588	13.44259	69.25707			0.00	0	
ES42	On	07/11/2024	Bond Future			13.65512	66.42151	13.62032	66.58610			0.00	0	
Total ES42 Future												0.00	0	

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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 Intere
Total For ES42											0.00	0	
I2025	On	03/08/2023			169.37456	169.37456	169.37456	169.37456			0.00	0	
I2025	On	02/11/2023			173.10001	173.10001	173.08624	173.08624			0.00	0	5,56
I2025	On	01/02/2024			175.26345	175.26345	175.24891	175.24891			0.00	0	2'
I2025	On	02/05/2024			179.25585	179.25585	179.24067	179.24067			0.00	0	
I2025	On	01/08/2024			181.55017	181.55017	181.53377	181.53377			0.00	0	
I2025	On	07/11/2024			185.75816	185.75816	185.74040	185.74040			0.00	0	
Total I2025 Future											0.00	0	5,76
Total For I2025											0.00	0	5,76
I2029	On	03/08/2023			123.65962	123.65962	123.65962	123.65962			0.00	0	
I2029	On	02/11/2023			125.05082	125.05082	125.05861	125.05861			0.00	0	1,26
I2029	On	01/02/2024			127.90404	127.90404	127.91209	127.91209			0.00	0	7'
I2029	On	02/05/2024			129.45658	129.45658	129.46453	129.46453			0.00	0	
I2029	On	01/08/2024			132.43459	132.43459	132.44245	132.44245			0.00	0	
I2029	On	07/11/2024			134.11112	134.11112	134.11862	134.11862			0.00	0	
Total I2029 Future											0.00	0	2,01
Total For I2029											0.00	0	2,01
I2033	On	03/08/2023			118.31610	118.31610	118.31610	118.31610			0.00	0	
I2033	On	02/11/2023			119.59876	119.59876	119.30139	119.30139			0.00	0	2,26
I2033	On	01/02/2024			122.32749	122.32749	122.02344	122.02344			0.00	0	6,14
I2033	On	02/05/2024			123.65808	123.65808	123.34661	123.34661			0.00	0	
I2033	On	01/08/2024			126.50274	126.50274	126.18403	126.18403			0.00	0	
I2033	On	07/11/2024			127.94404	127.94404	127.61698	127.61698			0.00	0	
Total I2033 Future											0.00	0	8,36
Total For I2033											0.00	0	8,36
I2038	On	03/08/2023			127.47520	127.47520	127.47520	127.47520			0.00	0	
I2038	On	02/11/2023			130.13264	130.13264	130.13891	130.13891			0.00	0	4,60
I2038	On	01/02/2024			131.09248	131.09248	131.09831	131.09831			0.00	0	
I2038	On	02/05/2024			134.07853	134.07853	134.08423	134.08423			0.00	0	
I2038	On	01/08/2024			135.10465	135.10465	135.10956	135.10956			0.00	0	
I2038	On	07/11/2024			138.23392	138.23392	138.23825	138.23825			0.00	0	
Total I2038 Future											0.00	0	4,60
Total For I2038											0.00	0	4,60
I2046	On	03/08/2023			112.67366	112.67366	112.67366	112.67366			0.00	0	
I2046	On	02/11/2023			112.89099	112.89099	112.89636	112.89636			0.00	0	16,07
I2046	On	01/02/2024			115.46678	115.46678	115.47242	115.47242			0.00	0	
I2046	On	02/05/2024			115.95813	115.95813	115.96350	115.96350			0.00	0	
I2046	On	01/08/2024			118.62515	118.62515	118.63048	118.63048			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2046	On	07/11/2024	Bond Future			119.18299	119.18299	119.18798	119.18798			0.00	0	
Total I2046 Future												0.00	0	16,07
Total For I2046												0.00	0	16,07
I2050	On	03/08/2023	Bond Future			112.36931	112.36931	112.36931	112.36931			0.00	0	
I2050	On	02/11/2023	Bond Future			114.35098	114.35098	114.75226	114.75226			3,430,529.40	30	14,0
I2050	On	01/02/2024	Bond Future			114.72152	114.72152	115.13126	115.13126			0.00	0	
I2050	On	02/05/2024	Bond Future			117.33468	117.33468	117.75352	117.75352			0.00	0	
I2050	On	01/08/2024	Bond Future			117.73919	117.73919	118.16646	118.16646			0.00	0	
I2050	On	07/11/2024	Bond Future			120.46564	120.46564	120.90217	120.90217			0.00	0	
Total I2050 Future												3,430,529.40	30	14,07
Total For I2050												3,430,529.40	30	14,07
R186	On	03/08/2023	Bond Future			9.10000	105.33961	9.10000	105.33961		4.55	0.00	0	
R186	On	02/11/2023	Bond Future			8.91955	108.19021	9.00152	107.96550		4.40	297,198,506.87	2,747	134,10
R186	On	01/02/2024	Bond Future			8.89297	105.32183	8.98315	105.09213		4.27	0.00	0	
R186	On	02/05/2024	Bond Future			8.86277	107.69615	8.96284	107.46109		3.83	0.00	0	
R186	On	01/08/2024	Bond Future			8.81532	104.83792	8.92735	104.59733		3.58	0.00	0	
R186	On	07/11/2024	Bond Future			8.84313	107.23416	8.97153	106.98743		3.11	0.00	0	
Total R186 Future												297,198,506.87	2,747	134,10
R186	On	02/11/2023	Bond Future	9.15	Call			1,150.87000	1.15087	1,268,670	4.38	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			745.39000	0.74539	638,480	4.38	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,549.16000	1.54916	1,690,080	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			519.49000	0.51949	435,700	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,567.74000	1.56774	1,709,610	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			511.04000	0.51104	428,200	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,586.60000	1.58660	1,729,420	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			502.88000	0.50288	420,990	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,877.80000	3.87780	4,082,600	4.94	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			84.09000	0.08409	64,180	4.94	0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.51	Call			2,064.43000	2.06443	2,210,480	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			735.19000	0.73519	651,540	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,082.16000	2.08216	2,228,830	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			727.90000	0.72790	644,870	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,046.48000	2.04648	2,191,920	4.40	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			742.27000	0.74227	658,010	4.40	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,722.23000	2.72223	2,541,780	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,555.40000	2.55540	2,712,520	4.09	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			775.67000	0.77567	697,730	4.09	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			445.28000	0.44528	498,840	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,759.48000	2.75948	2,577,980	3.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/05/2024	Bond Future	10.40	Call		3,781.97000	3.78197	3,964,980	4.46	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put		479.64000	0.47964	427,590	4.46	0.00	0	2,0
R186	On	02/05/2024	Bond Future	8.00	Call		450.90000	0.45090	504,980	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,740.98000	2.74098	2,560,000	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		456.27000	0.45627	510,880	3.43	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,159.33000	1.15933	1,265,340	3.33	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,648.32000	1.64832	1,513,740	3.33	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		1,137.66000	1.13766	1,242,480	3.33	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,669.81000	1.66981	1,534,040	3.33	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		1,148.68000	1.14868	1,254,090	3.33	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,659.25000	1.65925	1,524,070	3.33	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Put		1,310.84000	1.31084	1,196,320	3.06	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Call		1,645.41000	1.64541	1,778,120	3.07	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Put		1,303.75000	1.30375	1,189,730	3.07	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Call		1,620.94000	1.62094	1,752,670	3.06	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Put		1,317.49000	1.31749	1,202,490	3.06	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Call		1,633.40000	1.63340	1,765,610	3.06	0.00	0	
Total R186 Option											0.00	0	7,45
Total For R186											297,198,506.87	2,747	141,55
R197	On	03/08/2023	Bond Future			334.57624	334.57624	334.57624	334.57624		0.00	0	
R197	On	02/11/2023	Bond Future			341.93197	341.93197	341.95465	341.95465		0.00	0	
Total R197 Future											0.00	0	
Total For R197											0.00	0	
R202	On	03/08/2023	Bond Future			252.20178	252.20178	252.20178	252.20178		0.00	0	
R202	On	02/11/2023	Bond Future			258.40872	258.40872	258.42229	258.42229		0.00	0	4,7
R202	On	01/02/2024	Bond Future			259.35402	259.35402	259.36648	259.36648		0.00	0	4
R202	On	02/05/2024	Bond Future			265.26170	265.26170	265.27412	265.27412		0.00	0	
R202	On	01/08/2024	Bond Future			266.28892	266.28892	266.29913	266.29913		0.00	0	
R202	On	07/11/2024	Bond Future			272.45705	272.45705	272.46604	272.46604		0.00	0	
Total R202 Future											0.00	0	5,2
Total For R202											0.00	0	5,2
R2030	On	03/08/2023	Bond Future			10.43500	88.90800	10.43500	88.90800	8.79	0.00	0	
R2030	On	02/11/2023	Bond Future			10.27651	91.83899	10.34557	91.54790	9.03	328,140,711.27	3,573	89,2
R2030	On	01/02/2024	Bond Future			10.33301	89.90657	10.40583	89.60895	9.04	0.00	0	
R2030	On	02/05/2024	Bond Future			10.40012	91.93317	10.47704	91.62874	8.55	0.00	0	
R2030	On	01/08/2024	Bond Future			10.46881	90.02123	10.55032	89.70967	8.30	0.00	0	
R2030	On	07/11/2024	Bond Future			10.58333	92.07825	10.67025	91.75903	7.81	0.00	0	
Total R2030 Future											328,140,711.27	3,573	89,2

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/11/2023	Bond Future	9.89	Put			2,757.21000	2.75721	2,538,980	8.74	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			814.88000	0.81488	887,740	8.74	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.57	Put			3,801.04000	3.80104	3,554,020	8.72	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			462.80000	0.46280	506,870	8.72	0.00	0	80
R2030	On	02/11/2023	Bond Future	11.57	Put			290.47000	0.29047	241,250	10.01	0.00	0	80
R2030	On	02/11/2023	Bond Future	11.57	Call			5,260.27000	5.26027	5,502,140	10.01	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			358.25000	0.35825	300,220	9.87	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.43	Call			4,777.69000	4.77769	5,010,750	9.87	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put			2,254.70000	2.25470	2,056,050	8.78	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,086.05000	1.08605	1,178,490	8.78	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.82	Put			863.24000	0.86324	752,190	9.29	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,831.35000	2.83135	3,011,390	9.29	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			875.08000	0.87508	762,970	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,802.27000	2.80227	2,981,250	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			99.74000	0.09974	79,280	10.75	0.00	0	50
R2030	On	02/11/2023	Bond Future	12.27	Call			7,754.97000	7.75497	8,025,600	10.75	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Put			1,134.16000	1.13416	1,000,850	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			2,279.29000	2.27929	2,437,070	9.12	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put			1,531.55000	1.53155	1,370,900	8.96	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,718.20000	1.71820	1,848,640	8.96	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			565.07000	0.56507	483,070	9.57	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			3,749.70000	3.74970	3,958,790	9.57	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.80	Put			887.22000	0.88722	774,050	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,773.47000	2.77347	2,951,390	9.27	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			5,958.76000	5.95876	6,188,650	10.13	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			493.95000	0.49395	441,560	10.47	0.00	0	40
R2030	On	01/02/2024	Bond Future	12.10	Call			7,082.15000	7.08215	7,327,380	10.47	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Call			4,728.61000	4.72861	4,936,470	9.75	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			615.40000	0.61540	552,860	10.24	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.86	Call			6,308.22000	6.30822	6,543,300	10.24	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			620.99000	0.62099	558,000	10.23	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.85	Call			6,276.24000	6.27624	6,510,870	10.23	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put			680.38000	0.68038	612,650	10.13	0.00	0	20
R2030	On	01/02/2024	Bond Future	10.39	Call			2,226.42000	2.22642	2,361,930	8.97	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.37	Put			961.68000	0.96168	873,140	9.77	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call			4,788.37000	4.78837	4,997,450	9.77	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			970.50000	0.97050	881,350	9.76	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			4,758.56000	4.75856	4,967,030	9.76	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			979.19000	0.97919	889,430	9.75	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call			1,490.13000	1.49013	1,592,480	8.77	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	01/02/2024	Bond Future	11.31	Put			1,015.32000	1.01532	923,070	9.72	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.31	Call			4,609.93000	4.60993	4,815,300	9.72	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			1,340.68000	1.34068	1,227,480	9.43	0.00	0	70
R2030	On	01/02/2024	Bond Future	11.00	Call			3,723.58000	3.72358	3,908,000	9.43	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Put			2,291.01000	2.29101	2,128,900	8.97	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			911.24000	0.91124	980,550	8.72	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.16	Put			2,778.55000	2.77855	2,596,770	8.84	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,768.85000	1.76885	1,884,690	8.84	0.00	0	20
R2030	On	01/02/2024	Bond Future	10.07	Put			2,991.55000	2.99155	2,802,140	8.80	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			1,608.64000	1.60864	1,716,850	8.80	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.00	Put			3,164.64000	3.16464	2,969,370	8.77	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Put			3,349.90000	3.34990	3,148,890	8.76	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call			1,382.62000	1.38262	1,479,230	8.76	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.89	Put			3,458.56000	3.45856	3,254,330	8.76	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			1,323.46000	1.32346	1,416,850	8.76	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.57	Put			4,402.85000	4.40285	4,174,540	8.72	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			354.63000	0.35463	320,840	10.19	0.00	0	50
R2030	On	02/05/2024	Bond Future	13.15	Call			10,177.38000	10.17738	10,448,020	10.19	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			684.75000	0.68475	627,310	9.88	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call			7,822.64000	7.82264	8,069,630	9.88	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			935.21000	0.93521	861,120	9.50	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	11.94	Call			6,487.86000	6.48786	6,718,200	9.50	0.00	0	
R2030	On	02/05/2024	Bond Future	11.12	Put			1,674.33000	1.67433	1,557,980	8.82	0.00	0	
R2030	On	02/05/2024	Bond Future	11.12	Call			4,169.44000	4.16944	4,357,520	8.82	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.82	Put			2,074.75000	2.07475	1,939,080	8.60	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call			3,416.60000	3.41660	3,585,360	8.60	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.62	Put			2,391.27000	2.39127	2,241,800	8.47	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			2,953.68000	2.95368	3,108,640	8.47	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.16	Put			3,296.50000	3.29650	3,113,770	8.24	0.00	0	
R2030	On	02/05/2024	Bond Future	10.16	Call			2,033.39000	2.03339	2,155,090	8.24	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.83	Put			4,112.48000	4.11248	3,906,290	8.15	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			1,511.01000	1.51101	1,609,250	8.15	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			4,138.97000	4.13897	3,932,090	8.15	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			1,496.56000	1.49656	1,594,110	8.15	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			4,165.86000	4.16586	3,958,290	8.15	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			1,482.49000	1.48249	1,579,350	8.15	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Put			4,595.06000	4.59506	4,377,620	8.16	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			1,294.57000	1.29457	1,381,560	8.16	0.00	0	1,00
R2030	On	01/08/2024	Bond Future	10.37	Call			2,553.52000	2.55352	2,693,160	8.06	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			3,206.38000	3.20638	3,035,780	8.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	01/08/2024	Bond Future	10.39	Call		2,592.29000	2.59229	2,733,250	8.07	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		3,225.44000	3.22544	3,054,180	8.06	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call		2,572.87000	2.57287	2,713,170	8.06	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		3,244.58000	3.24458	3,072,660	8.06	0.00	0	
R2030	On	07/11/2024	Bond Future	10.76	Put		2,985.83000	2.98583	2,829,300	7.67	0.00	0	
R2030	On	07/11/2024	Bond Future	10.76	Call		3,313.97000	3.31397	3,476,660	7.67	0.00	0	
R2030	On	07/11/2024	Bond Future	10.75	Put		3,001.66000	3.00166	2,844,550	7.66	0.00	0	
R2030	On	07/11/2024	Bond Future	10.75	Call		3,293.32000	3.29332	3,455,430	7.66	0.00	0	
R2030	On	07/11/2024	Bond Future	10.74	Put		3,017.99000	3.01799	2,860,290	7.66	0.00	0	
R2030	On	07/11/2024	Bond Future	10.74	Call		3,273.14000	3.27314	3,434,660	7.66	0.00	0	
Total R2030 Option											0.00	0	19,58
Total For R2030											328,140,711.27	3,573	108,81
R2032	On	03/08/2023	Bond Future			11.09000	87.37168	11.09000	87.37168	10.28	0.00	0	
R2032	On	02/11/2023	Bond Future			11.00318	85.99669	11.03550	85.84001	11.26	384,491,200.99	4,471	198,42
R2032	On	01/02/2024	Bond Future			11.08281	87.93843	11.11658	87.77826	11.15	0.00	0	
R2032	On	02/05/2024	Bond Future			11.16882	85.75818	11.20419	85.59424	11.06	0.00	0	
R2032	On	01/08/2024	Bond Future			11.25598	87.71082	11.29304	87.54304	9.79	0.00	0	
R2032	On	07/11/2024	Bond Future			11.39130	85.54980	11.43045	85.37764	10.04	0.00	0	
Total R2032 Future											384,491,200.99	4,471	198,42
R2032	On	02/11/2023	Bond Future	10.35	Call		601.35000	0.60135	615,450	10.49	0.00	0	7,72
R2032	On	02/11/2023	Bond Future	11.78	Call		4,214.79000	4.21479	4,310,470	11.94	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Put		3,134.03000	3.13403	3,001,510	10.64	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call		940.68000	0.94068	964,840	10.64	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.58	Put		3,167.75000	3.16775	3,034,760	10.63	0.00	0	
R2032	On	02/11/2023	Bond Future	10.58	Call		924.32000	0.92432	948,010	10.63	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.35	Put		4,006.94000	4.00694	3,864,360	10.49	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call		2,551.34000	2.55134	2,616,690	11.30	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put		360.39000	0.36039	322,110	12.58	0.00	0	50
R2032	On	02/11/2023	Bond Future	12.26	Call		6,027.92000	6.02792	6,146,320	12.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		599.55000	0.59955	544,920	12.10	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		4,653.82000	4.65382	4,755,870	12.10	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put		707.87000	0.70787	646,870	11.94	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.22	Call		2,375.36000	2.37536	2,436,820	11.23	0.00	0	
R2032	On	02/11/2023	Bond Future	11.60	Put		904.22000	0.90422	832,910	11.70	0.00	0	15,50
R2032	On	02/11/2023	Bond Future	11.60	Call		3,580.93000	3.58093	3,666,300	11.70	0.00	0	
R2032	On	02/11/2023	Bond Future	11.50	Put		1,033.33000	1.03333	955,960	11.57	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.50	Call		3,244.01000	3.24401	3,323,320	11.57	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put		1,378.18000	1.37818	1,286,850	11.30	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Call		1,150.13000	1.15013	1,180,420	10.72	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
R2032	On	02/11/2023	Bond Future	11.24	Put			1,450.59000	1.45059	1,356,660	11.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,433.28000	2.43328	2,496,030	11.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			1,469.34000	1.46934	1,374,760	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			2,404.32000	2.40432	2,466,420	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			1,488.12000	1.48812	1,392,900	11.23	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Put			1,752.44000	1.75244	1,648,820	11.08	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			2,015.80000	2.01580	2,068,860	11.08	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.00	Put			1,956.10000	1.95610	1,846,790	10.98	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.00	Call			1,783.99000	1.78399	1,831,360	10.98	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Put			2,745.48000	2.74548	2,619,090	10.72	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			4,536.09000	4.53609	4,623,450	11.68	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			1,603.29000	1.60329	1,530,480	11.68	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.01	Call			793.86000	0.79386	813,250	10.57	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			6,253.36000	6.25336	6,112,580	10.57	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,581.29000	1.58129	1,619,800	10.64	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			4,124.28000	4.12428	4,002,620	10.64	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			691.99000	0.69199	651,190	12.80	0.00	0	50
R2032	On	01/02/2024	Bond Future	12.73	Call			7,906.07000	7.90607	8,025,440	12.80	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			760.75000	0.76075	717,030	12.68	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.62	Call			7,509.17000	7.50917	7,625,620	12.68	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			843.67000	0.84367	796,580	12.54	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.50	Call			7,079.88000	7.07988	7,192,960	12.54	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			1,473.03000	1.47303	1,404,090	11.79	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			4,856.67000	4.85667	4,947,900	11.79	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			1,485.67000	1.48567	1,416,340	11.78	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			4,824.37000	4.82437	4,915,210	11.78	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			1,498.40000	1.49840	1,428,690	11.77	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			4,792.13000	4.79213	4,882,590	11.77	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Put			2,776.36000	2.77636	2,675,730	11.00	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			2,650.32000	2.65032	2,709,860	11.00	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.78	Put			3,556.89000	3.55689	3,442,940	10.74	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,942.73000	1.94273	1,988,950	10.74	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.76	Call			1,901.47000	1.90147	1,946,860	10.73	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put			3,612.79000	3.61279	3,498,010	10.73	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put			4,926.34000	4.92634	4,806,470	10.45	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put			4,957.78000	4.95778	4,837,570	10.45	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call			1,826.54000	1.82654	1,870,610	10.45	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Put			4,802.76000	4.80276	4,684,290	10.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call			2,004.44000	2.00444	2,052,020	10.50	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.65	Put			4,621.02000	4.62102	4,504,660	10.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/05/2024	Bond Future	10.36	Call		1,542.20000	1.54220	1,580,020	10.46	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.36	Put		5,569.67000	5.56967	5,443,550	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,809.46000	1.80946	1,853,190	10.45	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Put		3,443.46000	3.44346	3,343,320	10.73	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		3,556.16000	3.55616	3,629,650	10.93	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Put		2,884.65000	2.88465	2,794,200	10.93	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,843.99000	1.84399	1,888,410	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,895.32000	4.89532	4,775,800	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		1,896.66000	1.89666	1,942,130	10.47	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.18	Put		819.38000	0.81938	781,610	12.80	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		9,949.34000	9.94934	10,078,700	12.98	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		730.01000	0.73001	695,430	12.98	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.86	Call		2,410.67000	2.41067	2,465,860	10.60	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put		4,023.61000	4.02361	3,914,860	10.60	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		2,912.71000	2.91271	2,976,510	10.73	0.00	0	50
R2032	On	02/05/2024	Bond Future	12.90	Call		8,391.22000	8.39122	8,511,520	12.50	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		992.12000	0.99212	948,480	12.50	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call		9,357.77000	9.35777	9,483,940	12.80	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		2,993.09000	2.99309	3,061,500	9.53	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		3,688.73000	3.68873	3,589,360	9.53	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		3,016.04000	3.01604	3,084,810	9.53	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		3,666.00000	3.66600	3,566,990	9.53	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		2,970.23000	2.97023	3,038,280	9.52	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		3,711.58000	3.71158	3,611,850	9.52	0.00	0	
R2032	On	07/11/2024	Bond Future	11.47	Put		3,742.37000	3.74237	3,649,530	10.02	0.00	0	
R2032	On	07/11/2024	Bond Future	11.48	Call		3,940.16000	3.94016	4,019,790	10.03	0.00	0	
R2032	On	07/11/2024	Bond Future	11.48	Put		3,722.90000	3.72290	3,630,370	10.03	0.00	0	
R2032	On	07/11/2024	Bond Future	11.49	Call		3,964.16000	3.96416	4,044,100	10.03	0.00	0	
R2032	On	07/11/2024	Bond Future	11.49	Put		3,703.15000	3.70315	3,610,930	10.03	0.00	0	
R2032	On	07/11/2024	Bond Future	11.47	Call		3,915.84000	3.91584	3,995,160	10.02	0.00	0	
Total R2032 Option											0.00	0	42,60
Total For R2032											384,491,200.99	4,471	241,00
R2035	On	03/08/2023	Bond Future			11.74500	85.96301	11.74500	85.96301	12.66	0.00	0	
R2035	On	02/11/2023	Bond Future			11.71491	84.08317	11.71607	84.07691	13.45	0.00	0	168,40
R2035	On	01/02/2024	Bond Future			11.81679	85.98163	11.81799	85.97527	12.85	0.00	0	
R2035	On	02/05/2024	Bond Future			11.91569	83.40633	11.91696	83.39972	13.18	0.00	0	
R2035	On	01/08/2024	Bond Future			12.01474	85.30570	12.01609	85.29879	12.06	0.00	0	
R2035	On	07/11/2024	Bond Future			12.16260	82.74052	12.16411	82.73297	11.98	0.00	0	
Total R2035 Future											0.00	0	168,40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/11/2023	Bond Future	10.62	Call			307.26000	0.30726	290,640	12.19	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			6,536.31000	6.53631	6,513,430	12.19	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			878.31000	0.87831	850,450	12.59	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Put			4,187.04000	4.18704	4,152,920	12.59	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,442.54000	1.44254	1,410,080	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put			2,171.62000	2.17162	2,131,080	13.44	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			210.30000	0.21030	195,150	16.28	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.42	Call			1,465.29000	1.46529	1,432,720	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,085.93000	3.08593	3,047,100	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			1,488.08000	1.48808	1,455,400	12.98	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,053.25000	3.05325	3,014,310	12.98	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			2,300.69000	2.30069	2,266,410	13.44	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.41	Put			3,118.69000	3.11869	3,079,970	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			3,964.74000	3.96474	3,934,210	14.21	0.00	0	70
R2035	On	02/11/2023	Bond Future	12.24	Put			1,202.94000	1.20294	1,166,150	14.21	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			6,372.50000	6.37250	6,351,940	15.17	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			557.73000	0.55773	530,910	15.17	0.00	0	40
R2035	On	02/11/2023	Bond Future	13.59	Call			9,508.81000	9.50881	9,499,920	16.28	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			4,159.61000	4.15961	4,138,280	13.09	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			2,271.52000	2.27152	2,243,830	13.09	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			8,877.33000	8.87733	8,864,690	14.82	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			784.80000	0.78480	765,800	14.82	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Call			744.84000	0.74484	729,680	11.84	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			7,455.40000	7.45540	7,433,880	11.84	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Call			1,420.59000	1.42059	1,401,200	11.93	0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Put			5,240.85000	5.24085	5,215,100	11.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			4,192.30000	4.19230	4,171,000	13.10	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			2,252.92000	2.25292	2,225,260	13.10	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call			4,225.06000	4.22506	4,203,800	13.11	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			2,234.45000	2.23445	2,206,830	13.11	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put			5,907.60000	5.90760	5,884,840	12.46	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call			2,070.09000	2.07009	2,053,900	12.47	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put			5,871.67000	5.87167	5,848,870	12.47	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call			2,031.03000	2.03103	2,014,920	12.46	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put			5,943.69000	5.94369	5,920,970	12.46	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call			2,050.51000	2.05051	2,034,360	12.46	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call			3,456.84000	3.45684	3,443,740	11.69	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put			4,572.92000	4.57292	4,552,910	11.69	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call			3,481.81000	3.48181	3,468,720	11.70	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put			4,545.77000	4.54577	4,525,770	11.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/08/2024	Bond Future	11.79	Call		3.43162000	3.43162	3,418,520	11.68	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		4,599.86000	4.59986	4,579,850	11.68	0.00	0	
R2035	On	07/11/2024	Bond Future	12.17	Put		4,399.00000	4.39900	4,381,080	11.91	0.00	0	
R2035	On	07/11/2024	Bond Future	12.18	Call		4,455.16000	4.45516	4,444,790	11.92	0.00	0	
R2035	On	07/11/2024	Bond Future	12.18	Put		4,375.75000	4.37575	4,357,830	11.92	0.00	0	
R2035	On	07/11/2024	Bond Future	12.19	Call		4,482.30000	4.48230	4,471,940	11.93	0.00	0	
R2035	On	07/11/2024	Bond Future	12.19	Put		4,352.97000	4.35297	4,335,060	11.93	0.00	0	
R2035	On	07/11/2024	Bond Future	12.17	Call		4,428.45000	4.42845	4,418,080	11.91	0.00	0	
Total R2035 Option											0.00	0	4,55
Total For R2035											0.00	0	173,00
R2037	On	03/08/2023	Bond Future			12.10000	76.53471	12.10000	76.53471	14.35	0.00	0	
R2037	On	02/11/2023	Bond Future			12.11113	78.73105	12.09676	78.80813	14.49	153,604,278.55	1,951	63,90
R2037	On	01/02/2024	Bond Future			12.21395	76.25228	12.19900	76.33118	14.65	0.00	0	76,90
R2037	On	02/05/2024	Bond Future			12.32418	77.97086	12.30868	78.05137	14.27	0.00	0	
R2037	On	01/08/2024	Bond Future			12.43861	75.49023	12.42250	75.57247	13.81	0.00	0	
R2037	On	07/11/2024	Bond Future			12.58613	77.21258	12.56941	77.29625	13.03	0.00	0	
Total R2037 Future											153,604,278.55	1,951	140,85
R2037	On	02/11/2023	Bond Future	11.55	Call		963.44000	0.96344	910,230	13.47	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		3,982.56000	3.98256	4,006,430	13.47	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		980.70000	0.98070	926,990	13.49	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,943.05000	3.94305	3,966,420	13.49	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		998.30000	0.99830	944,090	13.50	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		241.72000	0.24172	231,360	17.23	0.00	0	70
R2037	On	02/11/2023	Bond Future	11.57	Put		3,903.94000	3.90394	3,926,810	13.50	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		2,009.38000	2.00938	1,935,310	14.12	0.00	0	70
R2037	On	02/11/2023	Bond Future	12.02	Put		2,423.01000	2.42301	2,426,020	14.12	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		3,580.07000	3.58007	3,493,110	14.95	0.00	0	70
R2037	On	02/11/2023	Bond Future	12.52	Put		1,357.00000	1.35700	1,347,120	14.95	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		9,038.43000	9.03843	8,950,990	17.23	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,477.46000	3.47746	3,407,900	14.76	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		2,842.25000	2.84225	2,851,590	14.76	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Call		9,176.36000	9.17636	9,091,330	17.23	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		784.83000	0.78483	778,700	17.23	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.09	Call		2,821.72000	2.82172	2,757,490	14.42	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.09	Put		3,400.65000	3.40065	3,415,320	14.42	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		3,447.65000	3.44765	3,378,300	14.74	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		2,864.64000	2.86464	2,874,190	14.74	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,507.59000	3.50759	3,437,820	14.77	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,820.23000	2.82023	2,829,360	14.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037	On	01/02/2024	Bond Future	12.93	Call		5,472.51000	5.47251	5,393,180	15.70	0.00	0		
R2037	On	01/02/2024	Bond Future	12.93	Put		1,750.62000	1.75062	1,750,190	15.70	0.00	0	2,56	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,518.27000	6.51827	6,554,920	13.33	0.00	0		
R2037	On	02/05/2024	Bond Future	11.45	Call		1,816.31000	1.81631	1,772,230	13.33	0.00	0		
R2037	On	02/05/2024	Bond Future	11.45	Put		6,477.80000	6.47780	6,514,230	13.33	0.00	0		
R2037	On	02/05/2024	Bond Future	11.43	Call		1,784.20000	1.78420	1,740,550	13.33	0.00	0		
R2037	On	02/05/2024	Bond Future	11.43	Put		6,559.14000	6.55914	6,596,000	13.33	0.00	0		
R2037	On	02/05/2024	Bond Future	11.44	Call		1,800.08000	1.80008	1,756,220	13.33	0.00	0		
R2037	On	01/08/2024	Bond Future	12.10	Call		3,294.47000	3.29447	3,240,050	13.42	0.00	0		
R2037	On	01/08/2024	Bond Future	12.10	Put		4,968.70000	4.96870	4,996,520	13.42	0.00	0		
R2037	On	01/08/2024	Bond Future	12.11	Call		3,318.76000	3.31876	3,264,160	13.43	0.00	0		
R2037	On	01/08/2024	Bond Future	12.11	Put		4,940.27000	4.94027	4,967,910	13.43	0.00	0		
R2037	On	01/08/2024	Bond Future	12.09	Call		3,270.25000	3.27025	3,216,030	13.41	0.00	0		
R2037	On	01/08/2024	Bond Future	12.09	Put		4,997.25000	4.99725	5,025,270	13.41	0.00	0		
R2037	On	07/11/2024	Bond Future	12.57	Put		4,450.23000	4.45023	4,475,300	12.86	0.00	0		
R2037	On	07/11/2024	Bond Future	12.58	Call		4,480.28000	4.48028	4,421,520	12.87	0.00	0		
R2037	On	07/11/2024	Bond Future	12.58	Put		4,427.27000	4.42727	4,452,180	12.87	0.00	0		
R2037	On	07/11/2024	Bond Future	12.59	Call		4,507.09000	4.50709	4,448,180	12.88	0.00	0		
R2037	On	07/11/2024	Bond Future	12.59	Put		4,404.07000	4.40407	4,428,830	12.88	0.00	0		
R2037	On	07/11/2024	Bond Future	12.57	Call		4,453.19000	4.45319	4,394,590	12.86	0.00	0		
Total R2037 Option											0.00	0	9,65	
Total For R2037											153,604,278.55	1,951	150,55	
R2040	On	03/08/2023	Bond Future			12.36000	76.77304	12.36000	76.77304	15.23	0.00	0		
R2040	On	02/11/2023	Bond Future			12.39018	78.91389	12.34994	79.14082	15.32	183,474,794.25	2,325	38,55	
R2040	On	01/02/2024	Bond Future			12.49764	76.18893	12.45584	76.42101	15.54	0.00	0	93,22	
R2040	On	02/05/2024	Bond Future			12.61193	77.90597	12.56854	78.14318	15.15	0.00	0		
R2040	On	01/08/2024	Bond Future			12.73059	75.17342	12.68549	75.41591	14.79	0.00	0		
R2040	On	07/11/2024	Bond Future			12.88096	76.88766	12.83400	77.13530	13.91	0.00	0		
Total R2040 Future											183,474,794.25	2,325	131,77	
R2040	On	02/11/2023	Bond Future	11.50	Call		566.28000	0.56628	499,570	13.87	0.00	0	81	
R2040	On	02/11/2023	Bond Future	11.50	Put		5,616.65000	5.61665	5,776,870	13.87	0.00	0		
R2040	On	02/11/2023	Bond Future	11.58	Call		670.91000	0.67091	596,110	13.97	0.00	0		
R2040	On	02/11/2023	Bond Future	11.58	Put		5,224.19000	5.22419	5,376,320	13.97	0.00	0		
R2040	On	02/11/2023	Bond Future	11.59	Call		684.79000	0.68479	608,960	13.98	0.00	0		
R2040	On	02/11/2023	Bond Future	12.10	Put		3,104.92000	3.10492	3,201,720	14.66	0.00	0		
R2040	On	02/11/2023	Bond Future	13.64	Put		505.32000	0.50532	511,770	17.37	0.00	0	12	
R2040	On	02/11/2023	Bond Future	11.60	Call		698.97000	0.69897	622,110	14.00	0.00	0		
R2040	On	02/11/2023	Bond Future	11.60	Put		5,128.71000	5.12871	5,278,780	14.00	0.00	0		
R2040	On	02/11/2023	Bond Future	11.80	Call		1,023.98000	1.02398	925,890	14.25	0.00	0	12	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/11/2023	Bond Future	11.80	Put		4,234.13000	4.23413	4,362,970	14.25	0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Call		1,671.41000	1.67141	1,541,280	14.66	0.00	0	8;
R2040	On	02/11/2023	Bond Future	11.59	Put		5,176.26000	5.17626	5,327,360	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		3,168.51000	3.16851	2,992,960	15.50	0.00	0	1;
R2040	On	02/11/2023	Bond Future	12.60	Put		1,775.24000	1.77524	1,826,620	15.50	0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Call		4,529.06000	4.52906	4,330,470	16.17	0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Put		1,146.38000	1.14638	1,174,720	16.17	0.00	0	8;
R2040	On	02/11/2023	Bond Future	13.64	Call		7,283.83000	7.28383	7,063,350	17.37	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		3,010.64000	3.01064	2,870,300	15.31	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		3,603.28000	3.60328	3,695,020	15.31	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		2,953.74000	2.95374	2,814,760	15.28	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		3,659.18000	3.65918	3,752,280	15.28	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,982.13000	2.98213	2,842,470	15.30	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		3,631.14000	3.63114	3,723,560	15.30	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		7,320.40000	7.32040	7,467,260	14.15	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,786.05000	1.78605	1,695,150	14.15	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		7,275.64000	7.27564	7,421,950	14.15	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,753.68000	1.75368	1,663,880	14.15	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		7,365.57000	7.36557	7,512,980	14.15	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,769.70000	1.76970	1,679,350	14.15	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		3,453.48000	3.45348	3,326,010	14.36	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		5,408.32000	5.40832	5,523,340	14.36	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		3,479.01000	3.47901	3,351,020	14.37	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		5,377.79000	5.37779	5,492,290	14.37	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		3,428.33000	3.42833	3,301,390	14.35	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		5,439.30000	5.43930	5,554,850	14.35	0.00	0	
R2040	On	07/11/2024	Bond Future	12.84	Put		4,733.68000	4.73368	4,835,220	13.75	0.00	0	
R2040	On	07/11/2024	Bond Future	12.85	Call		4,793.72000	4.79372	4,647,170	13.76	0.00	0	
R2040	On	07/11/2024	Bond Future	12.85	Put		4,709.20000	4.70920	4,810,290	13.76	0.00	0	
R2040	On	07/11/2024	Bond Future	12.86	Call		4,822.11000	4.82211	4,675,110	13.77	0.00	0	
R2040	On	07/11/2024	Bond Future	12.86	Put		4,684.84000	4.68484	4,785,480	13.77	0.00	0	
R2040	On	07/11/2024	Bond Future	12.84	Call		4,765.39000	4.76539	4,619,290	13.75	0.00	0	
Total R2040 Option											0.00	0	3,00
Total For R2040											183,474,794.25	2,325	134,76
R2044	On	03/08/2023	Bond Future			12.43500	73.05617	12.43500	73.05617	16.16	0.00	0	
R2044	On	02/11/2023	Bond Future			12.45171	75.17390	12.41664	75.37242	16.23	0.00	0	52,3;
R2044	On	01/02/2024	Bond Future			12.55553	72.48966	12.51912	72.69272	16.50	0.00	0	31,8;
R2044	On	02/05/2024	Bond Future			12.66548	74.12335	12.62773	74.33080	16.11	0.00	0	
R2044	On	01/08/2024	Bond Future			12.77940	71.42978	12.74019	71.64187	16.48	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044	On	07/11/2024	Bond Future			12.92296	73.05841	12.88217	73.27495		15.19		0.00	0	
Total R2044 Future													0.00	0	84,16
R2044	On	02/11/2023	Bond Future	11.55	Call			560.77000	0.56077	499,680	14.76		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			5,769.61000	5.76961	5,907,040	14.76		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			573.09000	0.57309	511,100	14.77		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			5,718.34000	5.71834	5,854,870	14.77		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			585.60000	0.58560	522,700	14.78		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			5,667.35000	5.66735	5,802,970	14.78		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			2,640.68000	2.64068	2,522,050	15.78		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put			3,940.75000	3.94075	4,025,180	15.78		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call			2,587.06000	2.58706	2,469,700	15.75		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put			4,002.47000	4.00247	4,088,170	15.75		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			2,613.80000	2.61380	2,495,810	15.76		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			3,971.50000	3.97150	4,056,570	15.76		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put			7,459.64000	7.45964	7,585,510	15.05		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call			1,796.40000	1.79640	1,714,330	15.04		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put			7,413.50000	7.41350	7,538,880	15.04		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call			1,763.67000	1.76367	1,682,590	15.05		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put			7,505.73000	7.50573	7,632,100	15.05		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call			1,780.10000	1.78010	1,698,520	15.05		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call			3,424.28000	3.42428	3,312,530	15.78		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put			5,936.87000	5.93687	6,037,210	15.78		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call			3,448.29000	3.44829	3,336,100	15.79		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put			5,903.47000	5.90347	6,003,370	15.79		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call			3,400.35000	3.40035	3,289,050	15.77		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put			5,970.41000	5.97041	6,071,200	15.77		0.00	0	
R2044	On	07/11/2024	Bond Future	12.90	Put			4,898.46000	4.89846	4,983,460	15.08		0.00	0	
R2044	On	07/11/2024	Bond Future	12.91	Call			5,021.80000	5.02180	4,889,870	15.09		0.00	0	
R2044	On	07/11/2024	Bond Future	12.91	Put			4,873.94000	4.87394	4,958,550	15.09		0.00	0	
R2044	On	07/11/2024	Bond Future	12.92	Call			5,050.07000	5.05007	4,917,770	15.10		0.00	0	
R2044	On	07/11/2024	Bond Future	12.92	Put			4,849.21000	4.84921	4,933,450	15.10		0.00	0	
R2044	On	07/11/2024	Bond Future	12.90	Call			4,993.25000	4.99325	4,861,710	15.08		0.00	0	
Total R2044 Option													0.00	0	
Total For R2044													0.00	0	84,16
R2048	On	03/08/2023	Bond Future			12.34500	76.22850	12.34500	76.22850		15.98		0.00	0	
R2048	On	02/11/2023	Bond Future			12.35077	74.04115	12.32086	74.21468		16.95		7,922,403.05	107	232,38
R2048	On	01/02/2024	Bond Future			12.45398	75.71284	12.42292	75.89035		16.25		0.00	0	
R2048	On	02/05/2024	Bond Future			12.55368	72.96954	12.52149	73.15094		16.85		0.00	0	
R2048	On	01/08/2024	Bond Future			12.65342	74.63102	12.62004	74.81646		15.97		0.00	0	13,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	07/11/2024			12.79344	71.88427	12.75871	72.07351		15.80	0.00	0	
Total R2048 Future											7,922,403.05	107	245,36
R2048	On	02/11/2023		11.47			589.90000	0.58990	531,530	15.36	0.00	0	
R2048	On	02/11/2023		11.47			5,851.67000	5.85167	5,966,830	15.36	0.00	0	
R2048	On	02/11/2023		11.48			601.56000	0.60156	542,430	15.36	0.00	0	
R2048	On	02/11/2023		11.48			5,797.64000	5.79764	5,912,040	15.36	0.00	0	
R2048	On	02/11/2023		11.49			613.29000	0.61329	553,390	15.36	0.00	0	
R2048	On	02/11/2023		11.49			5,743.77000	5.74377	5,857,400	15.36	0.00	0	
R2048	On	02/11/2023		11.80			1,119.23000	1.11923	1,032,180	15.77	0.00	0	20
R2048	On	02/11/2023		11.80			4,263.13000	4.26313	4,349,610	15.77	0.00	0	
R2048	On	02/11/2023		12.50			3,022.11000	3.02211	2,880,890	16.95	0.00	0	20
R2048	On	02/11/2023		12.50			1,993.66000	1.99366	2,025,970	16.95	0.00	0	
R2048	On	02/11/2023		13.60			7,356.41000	7.35641	7,181,080	19.13	0.00	0	
R2048	On	02/11/2023		13.60			545.23000	0.54523	543,430	19.13	0.00	0	20
R2048	On	01/02/2024		12.16			2,673.79000	2.67379	2,567,090	15.73	0.00	0	
R2048	On	01/02/2024		12.16			4,207.95000	4.20795	4,278,760	15.73	0.00	0	
R2048	On	01/02/2024		12.30			3,068.76000	3.06876	2,954,460	15.94	0.00	0	1,00
R2048	On	01/02/2024		12.30			3,778.91000	3.77891	3,842,120	15.94	0.00	0	
R2048	On	01/02/2024		13.37			6,742.38000	6.74238	6,586,860	17.74	0.00	0	
R2048	On	01/02/2024		13.37			1,660.14000	1.66014	1,682,130	17.74	0.00	0	1,00
R2048	On	01/02/2024		11.50			1,218.78000	1.21878	1,151,110	14.95	0.00	0	1,00
R2048	On	01/02/2024		11.50			6,868.12000	6.86812	6,977,960	14.95	0.00	0	
R2048	On	01/02/2024		12.14			2,619.78000	2.61978	2,514,190	15.70	0.00	0	
R2048	On	01/02/2024		12.14			4,273.00000	4.27300	4,344,920	15.70	0.00	0	
R2048	On	01/02/2024		12.15			2,646.72000	2.64672	2,540,570	15.72	0.00	0	
R2048	On	01/02/2024		12.15			4,240.37000	4.24037	4,311,730	15.72	0.00	0	
R2048	On	02/05/2024		11.46			1,684.22000	1.68422	1,613,720	15.76	0.00	0	
R2048	On	02/05/2024		11.46			8,153.67000	8.15367	8,264,570	15.76	0.00	0	
R2048	On	02/05/2024		11.47			1,700.35000	1.70035	1,629,410	15.76	0.00	0	
R2048	On	02/05/2024		11.47			8,104.14000	8.10414	8,214,600	15.76	0.00	0	
R2048	On	02/05/2024		11.48			1,716.37000	1.71637	1,644,990	15.76	0.00	0	
R2048	On	02/05/2024		11.48			8,054.60000	8.05460	8,164,620	15.76	0.00	0	
R2048	On	01/08/2024		12.30			3,807.39000	3.80739	3,702,110	15.49	0.00	0	
R2048	On	01/08/2024		12.30			5,629.69000	5.62969	5,709,850	15.49	0.00	0	
R2048	On	01/08/2024		12.31			3,834.14000	3.83414	3,728,460	15.50	0.00	0	
R2048	On	01/08/2024		12.31			5,598.26000	5.59826	5,678,020	15.50	0.00	0	
R2048	On	01/08/2024		12.32			3,860.98000	3.86098	3,754,900	15.51	0.00	0	
R2048	On	01/08/2024		12.32			5,567.00000	5.56700	5,646,360	15.51	0.00	0	
R2048	On	07/11/2024		12.78			5,073.63000	5.07363	4,956,010	15.55	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 Interr
R2048	On	07/11/2024	Bond Future	12.78	Put		4,957.52000	4.95752	5,029,140	15.55	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Call		5,102.73000	5.10273	4,984,780	15.56	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Put		4,932.19000	4.93219	5,003,480	15.56	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Call		5,132.21000	5.13221	5,013,920	15.58	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Put		4,907.32000	4.90732	4,978,270	15.58	0.00	0	
Total R2048 Option											0.00	0	3,62
Total For R2048											7,922,403.05	107	249,01
R2053	On	03/08/2023	Bond Future			12.33000	98.54016	12.33000	98.54016	16.22	0.00	0	
R2053	On	02/11/2023	Bond Future			12.34526	95.51663	12.32052	95.70133	17.19	0.00	0	5,11
R2053	On	01/02/2024	Bond Future			12.44412	97.67338	12.41843	97.86232	16.48	0.00	0	
R2053	On	02/05/2024	Bond Future			12.54801	94.00940	12.52135	94.20240	17.09	0.00	0	
R2053	On	01/08/2024	Bond Future			12.65240	96.14933	12.62473	96.34656	16.41	0.00	0	
R2053	On	07/11/2024	Bond Future			12.79413	92.47346	12.76530	92.67471	16.12	0.00	0	
Total R2053 Future											0.00	0	5,11
R2053	On	02/11/2023	Bond Future	12.81	Call		5,373.91000	5.37391	5,197,760	17.80	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		1,839.89000	1.83989	1,848,440	17.80	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		5,422.73000	5.42273	5,246,170	17.82	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		1,819.08000	1.81908	1,827,220	17.82	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		5,471.52000	5.47152	5,294,560	17.84	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		1,798.33000	1.79833	1,806,070	17.84	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		6,638.10000	6.63810	6,480,220	17.20	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		3,072.61000	3.07261	3,103,670	17.20	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		6,683.71000	6.68371	6,525,470	17.22	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		3,049.70000	3.04970	3,080,400	17.22	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		6,729.15000	6.72915	6,570,540	17.23	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		3,026.71000	3.02671	3,057,040	17.23	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		7,482.32000	7.48232	7,331,860	17.49	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		3,991.26000	3.99126	4,033,800	17.49	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		7,525.43000	7.52543	7,374,640	17.51	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		3,966.85000	3.96685	4,009,060	17.51	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		7,568.60000	7.56860	7,417,480	17.52	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		3,942.60000	3.94260	3,984,480	17.52	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		8,240.43000	8.24043	8,093,160	16.89	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		4,758.01000	4.75801	4,807,970	16.89	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		8,281.65000	8.28165	8,134,090	16.90	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		4,732.77000	4.73277	4,782,440	16.90	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		8,323.29000	8.32329	8,175,420	16.91	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		4,708.05000	4.70805	4,757,410	16.91	0.00	0	
R2053	On	07/11/2024	Bond Future	12.79	Call		6,671.59000	6.67159	6,542,080	15.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2053	On	07/11/2024	Bond Future	12.79	Put		6.49912000	6.49912	6,570,860	15.88	0.00	0	
R2053	On	07/11/2024	Bond Future	12.80	Call		6,709.24000	6.70924	6,579,380	15.90	0.00	0	
R2053	On	07/11/2024	Bond Future	12.80	Put		6,467.12000	6.46712	6,538,510	15.90	0.00	0	
R2053	On	07/11/2024	Bond Future	12.81	Call		6,746.55000	6.74655	6,616,350	15.91	0.00	0	
R2053	On	07/11/2024	Bond Future	12.81	Put		6,434.87000	6.43487	6,505,920	15.91	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	5,18
R209	On	03/08/2023	Bond Future			11.81000	66.15577	11.81000	66.15577	14.35	0.00	0	
R209	On	02/11/2023	Bond Future			11.77897	65.05490	11.78522	65.02525	15.22	73,251,817.40	1,126	26,98
R209	On	01/02/2024	Bond Future			11.86589	66.52379	11.87235	66.49354	14.59	0.00	0	1,68
R209	On	02/05/2024	Bond Future			11.95777	64.86991	11.96449	64.83887	14.93	0.00	0	
R209	On	01/08/2024	Bond Future			12.05027	66.34691	12.05726	66.31507	13.71	0.00	0	
R209	On	07/11/2024	Bond Future			12.18073	64.70748	12.18810	64.67450	13.60	0.00	0	
Total R209 Future											73,251,817.40	1,126	28,64
R209	On	02/11/2023	Bond Future	11.33	Call		959.70000	0.95970	941,570	14.20	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,169.86000	3.16986	3,122,080	14.20	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		976.48000	0.97648	958,310	14.21	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,136.97000	3.13697	3,089,150	14.21	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		993.33000	0.99333	975,120	14.22	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,104.20000	3.10420	3,056,340	14.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,345.08000	3.34508	3,340,450	14.77	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,200.16000	2.20016	2,165,280	14.77	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,372.78000	3.37278	3,368,240	14.79	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,182.22000	2.18222	2,147,430	14.79	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,400.56000	3.40056	3,396,110	14.80	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,164.42000	2.16442	2,129,720	14.80	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,679.00000	1.67900	1,673,590	14.09	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,496.34000	5.49634	5,459,890	14.09	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,695.78000	1.69578	1,690,390	14.10	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,463.16000	5.46316	5,426,730	14.10	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,712.44000	1.71244	1,707,070	14.11	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,429.92000	5.42992	5,393,510	14.11	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,927.94000	2.92794	2,928,430	13.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,207.99000	4.20799	4,176,640	13.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,949.84000	2.94984	2,950,380	13.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,183.12000	4.18312	4,151,820	13.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,971.82000	2.97182	2,972,410	13.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,158.37000	4.15837	4,127,120	13.28	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Call		3,974.30000	3.97430	3,979,180	13.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	07/11/2024	Bond Future	12.21	Put		3,876.43000	3.87643	3,848,330	13.56		0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Call		3,998.37000	3.99837	4,003,300	13.57		0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Put		3,855.87000	3.85587	3,827,820	13.57		0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Call		4,022.49000	4.02249	4,027,470	13.58		0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Put		3,835.41000	3.83541	3,807,410	13.58		0.00	0	
Total R209 Option												0.00	0	
Total For R209												73,251,817.40	1,126	28,64
R210	On	03/08/2023	Bond Future			225.24531	225.24531	225.24531	225.24531			0.00	0	
R210	On	02/11/2023	Bond Future			227.03391	227.03391	227.04819	227.04819			0.00	0	7
R210	On	01/02/2024	Bond Future			232.21405	232.21405	232.22891	232.22891			0.00	0	30
R210	On	02/05/2024	Bond Future			234.26157	234.26157	234.27608	234.27608			0.00	0	
R210	On	01/08/2024	Bond Future			239.65011	239.65011	239.66457	239.66457			0.00	0	
R210	On	07/11/2024	Bond Future			241.88412	241.88412	241.89794	241.89794			0.00	0	
Total R210 Future												0.00	0	37
Total For R210												0.00	0	37
R213	On	03/08/2023	Bond Future			10.85500	83.50548	10.85500	83.50548		9.73	0.00	0	
R213	On	02/11/2023	Bond Future			10.74981	82.63247	10.79778	82.42327		10.53	0.00	0	33,2
R213	On	01/02/2024	Bond Future			10.82900	84.49815	10.87929	84.28427		10.39	0.00	0	
R213	On	02/05/2024	Bond Future			10.90530	82.84317	10.95805	82.62435		10.17	0.00	0	
R213	On	01/08/2024	Bond Future			10.98050	84.73004	11.03592	84.50608		9.30	0.00	0	
R213	On	07/11/2024	Bond Future			11.11262	83.10778	11.17130	82.87819		9.32	0.00	0	
Total R213 Future												0.00	0	33,2
R213	On	02/11/2023	Bond Future	10.94	Call		2,029.61000	2.02961	2,122,220	10.48		0.00	0	7
R213	On	02/11/2023	Bond Future	10.94	Put		1,413.34000	1.41334	1,296,750	10.48		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,479.16000	2.47916	2,586,140	10.65		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		1,133.98000	1.13398	1,031,760	10.65		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,506.87000	2.50687	2,614,680	10.66		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		116.26000	0.11626	97,240	12.55		0.00	0	7
R213	On	02/11/2023	Bond Future	11.12	Put		1,119.07000	1.11907	1,017,680	10.66		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,534.71000	2.53471	2,643,350	10.67		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		1,104.32000	1.10432	1,003,760	10.67		0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		3,462.57000	3.46257	3,595,270	11.01		0.00	0	7
R213	On	02/11/2023	Bond Future	11.44	Put		726.07000	0.72607	649,570	11.01		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		7,890.49000	7.89049	8,080,670	12.55		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,671.77000	4.67177	4,808,410	11.09		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,198.63000	1.19863	1,121,390	11.09		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,612.10000	4.61210	4,747,800	11.07		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,219.39000	1.21939	1,141,210	11.07		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,641.81000	4.64181	4,777,980	11.08		0.00	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
R213	On	01/02/2024	Bond Future	11.71	Put		1,208.87000	1.20887	1,131,160	11.08	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		4,428.32000	4.42832	4,274,860	9.65	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,617.20000	1.61720	1,683,040	9.65	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		4,400.39000	4.40039	4,247,410	9.65	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,586.73000	1.58673	1,651,610	9.64	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		4,456.36000	4.45636	4,302,420	9.64	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,601.92000	1.60192	1,667,280	9.65	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,722.73000	2.72273	2,819,580	9.03	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		3,395.52000	3.39552	3,268,410	9.03	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,743.34000	2.74334	2,840,660	9.04	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		3,375.39000	3.37539	3,248,750	9.04	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,702.53000	2.70253	2,798,910	9.03	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		3,416.09000	3.41609	3,288,510	9.03	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Put		3,372.70000	3.37270	3,254,260	9.29	0.00	0	
R213	On	07/11/2024	Bond Future	11.22	Call		3,545.25000	3.54525	3,656,800	9.30	0.00	0	
R213	On	07/11/2024	Bond Future	11.22	Put		3,355.31000	3.35531	3,237,270	9.30	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Call		3,567.24000	3.56724	3,679,200	9.31	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Put		3,338.37000	3.33837	3,220,740	9.31	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Call		3,523.68000	3.52368	3,634,830	9.29	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											0.00	0	35,42
R214	On	03/08/2023	Bond Future			12.19000	61.99772	12.19000	61.99772	15.77	0.00	0	
R214	On	02/11/2023	Bond Future			12.20031	60.48933	12.17039	60.63285	16.75	0.00	0	20,60
R214	On	01/02/2024	Bond Future			12.29747	61.85511	12.26648	62.00188	16.08	0.00	0	
R214	On	02/05/2024	Bond Future			12.39125	59.94377	12.35921	60.09374	16.59	0.00	0	
R214	On	01/08/2024	Bond Future			12.48473	61.30878	12.45158	61.46209	15.51	0.00	0	
R214	On	07/11/2024	Bond Future			12.61736	59.40321	12.58297	59.55970	15.35	0.00	0	
Total R214 Future											0.00	0	20,60
R214	On	02/11/2023	Bond Future	11.45	Call		619.53000	0.61953	562,980	15.44	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,245.26000	4.24526	4,332,230	15.44	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		632.05000	0.63205	574,770	15.46	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,205.13000	4.20513	4,291,370	15.46	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		644.83000	0.64483	586,830	15.47	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,165.32000	4.16532	4,250,840	15.47	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,473.27000	2.47327	2,379,190	15.56	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		2,981.94000	2.98194	3,034,630	15.56	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,425.47000	2.42547	2,332,280	15.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,030.45000	3.03045	3,084,030	15.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,449.31000	2.44931	2,355,680	15.55	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 Intere
R214	On	01/02/2024	Bond Future	12.15	Put		3,006.11000	3.00611	3,059,250	15.55	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,980.47000	5.98047	6,066,940	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,584.73000	1.58473	1,520,860	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,942.57000	5.94257	6,028,670	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,556.04000	1.55604	1,492,920	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,018.70000	6.01870	6,105,550	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,570.25000	1.57025	1,506,750	15.49	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,114.44000	3.11444	3,027,070	15.15	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,442.17000	4.44217	4,508,110	15.15	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,136.78000	3.13678	3,049,080	15.16	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,416.57000	4.41657	4,482,180	15.16	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,092.17000	3.09217	3,005,140	15.14	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		4,467.90000	4.46790	4,534,180	15.14	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Put		4,007.90000	4.00790	4,067,690	15.18	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Call		4,109.77000	4.10977	4,012,780	15.19	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Put		3,986.72000	3.98672	4,046,220	15.19	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Call		4,134.12000	4.13412	4,036,850	15.20	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Put		3,965.64000	3.96564	4,024,860	15.20	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Call		4,085.48000	4.08548	3,988,780	15.18	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,60
Total for Bond											1,431,514,241.78	16,330	1,429,25
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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														
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														
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														
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														
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														
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														
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														
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														
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R208 Future												0.00	0	
Total For R186/R208														
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														
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														
R2030	On	31/01/2030	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 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	
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	

Contract 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/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 02/11/2023 GOVI			895.16400	895.16400	894.66800	894.66800			8,951,640.00	1	82
GOVI On 01/02/2024 GOVI			915.37400	915.37400	914.86900	914.86900			0.00	0	
GOVI On 02/05/2024 GOVI			936.02100	936.02100	935.50100	935.50100			0.00	0	
GOVI On 01/08/2024 GOVI			957.35600	957.35600	956.81900	956.81900			0.00	0	
GOVI On 07/11/2024 GOVI			979.36500	979.36500	978.80100	978.80100			0.00	0	
Total GOVI Future									8,951,640.00	1	82
GOVI On 02/11/2023 GOVI	885.80	Call			88,680.00000	8.86800	93,640,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			88,580.00000	8.85800	93,540,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			88,480.00000	8.84800	93,440,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			348,690.00000	34.86900	353,740,000		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			348,890.00000	34.88900	353,940,000		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			348,790.00000	34.87900	353,840,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Put			154,790.00000	15.47900	149,590,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.99	Call			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 Intere
GOVI	On	02/05/2024	GOVI	950.99	Put		154,890.00000	15.48900	149,690,000		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		154,690.00000	15.46900	149,490,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call		134,390.00000	13.43900	139,760,000		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		134,290.00000	13.42900	139,660,000		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		134,490.00000	13.44900	139,860,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.78	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.79	Call		300,110.00000	30.01100	305,750,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.79	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.80	Call		300,010.00000	30.00100	305,650,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.78	Call		300,210.00000	30.02100	305,850,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											8,951,640.00	1	82
Total for GOVI											8,951,640.00	1	82
AL37	On	02/11/2023	Index Future			911.56300	911.56300	909.18500	909.18500		0.00	0	
AL37	On	01/02/2024	Index Future			932.14300	932.14300	929.71300	929.71300		0.00	0	
AL37	On	02/05/2024	Index Future			953.16900	953.16900	950.67900	950.67900		0.00	0	
AL37	On	01/08/2024	Index Future			974.89400	974.89400	972.34400	972.34400		0.00	0	
AL37	On	07/11/2024	Index Future			997.30600	997.30600	994.68200	994.68200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	02/11/2023	Index Future			1,042.80300	1,042.80300	1,041.38400	1,041.38400		0.00	0	
AL7T	On	01/02/2024	Index Future			1,066.34600	1,066.34600	1,064.89800	1,064.89800		0.00	0	
AL7T	On	02/05/2024	Index Future			1,090.39900	1,090.39900	1,088.91200	1,088.91200		0.00	0	
AL7T	On	01/08/2024	Index Future			1,115.25200	1,115.25200	1,113.72700	1,113.72700		0.00	0	
AL7T	On	07/11/2024	Index Future			1,140.89100	1,140.89100	1,139.31300	1,139.31300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	02/11/2023	Index Future			908.09900	908.09900	907.63800	907.63800		0.00	0	10
ALBI	On	01/02/2024	Index Future			928.60100	928.60100	928.13100	928.13100		0.00	0	
ALBI	On	02/05/2024	Index Future			949.54600	949.54600	949.06200	949.06200		0.00	0	
ALBI	On	01/08/2024	Index Future			971.18900	971.18900	970.69000	970.69000		0.00	0	
ALBI	On	07/11/2024	Index Future			993.51600	993.51600	992.99000	992.99000		0.00	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 ALBI Future										0.00	0	10
Total For ALBI										0.00	0	10
IGOV On 02/11/2023 Index Future			336.01900	336.01900	336.16100	336.16100				0.00	0	5
IGOV On 01/02/2024 Index Future			343.68600	343.68600	343.83200	343.83200				0.00	0	
IGOV On 02/05/2024 Index Future			351.51600	351.51600	351.66400	351.66400				0.00	0	
IGOV On 01/08/2024 Index Future			359.60500	359.60500	359.75400	359.75400				0.00	0	
IGOV On 07/11/2024 Index Future			367.95300	367.95300	368.10000	368.10000				0.00	0	
Total IGOV Future										0.00	0	51
Total For IGOV										0.00	0	51
Total for Index										0.00	0	62
JIBAR f On 16/08/2023 Jibar Future			8.41000	91.59000	8.41000	91.59000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.42000	91.58000	8.43500	91.56500				0.00	0	
JIBAR f On 18/10/2023 Jibar Future			8.47000	91.53000	8.48000	91.52000				0.00	0	
JIBAR f On 15/11/2023 Jibar Future			8.47000	91.53000	8.48000	91.52000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.47500	91.52500	8.49000	91.51000				0.00	0	
JIBAR f On 17/01/2024 Jibar Future			8.47500	91.52500	8.49000	91.51000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.38000	91.62000	8.40500	91.59500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.21000	91.79000	8.24000	91.76000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.06500	91.93500	8.10000	91.90000				0.00	0	
JIBAR f On 18/12/2024 Jibar Future			7.90500	92.09500	7.94000	92.06000				0.00	0	
JIBAR f On 19/03/2025 Jibar Future			7.84500	92.15500	7.88000	92.12000				0.00	0	
JIBAR f On 18/06/2025 Jibar Future			7.77500	92.22500	7.82000	92.18000				0.00	0	
Total Jibar Future										0.00	0	
Total For JIBAR FUTURE										0.00	0	
Total for Jibar										0.00	0	
Total for Derivatives :										1,440,465,881.78	16,331	1,430,700
ABCPI On 07/12/2023 Spot Bond			5.54500	333.31398	5.54500	333.24457				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.59228				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.93814				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.05500	100.09359	10.05500	100.06677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.04000	87.54243	12.04000	87.51447				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.19162				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	102.05644				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	103.50586				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	101.38646				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.69893				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.34294				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.40578				0.00	375,033,600	93,758,400
Total ABFN25 SPOT										0.00	375,033,600	93,758,400
Total For ABFN25										0.00	375,033,600	93,758,400
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.98089				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	102.01959				0.00	1,531,232,800	382,808,200
Total ABFN28 SPOT										0.00	1,531,232,800	382,808,200
Total For ABFN28										0.00	1,531,232,800	382,808,200
ABFN28 On 29/08/2025 Spot Bond					0.00000	103.03762				0.00	1,716,628,800	2,929,157,200
Total ABFN29 SPOT										0.00	1,716,628,800	2,929,157,200
Total For ABFN29										0.00	1,716,628,800	2,929,157,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.82529				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.06586				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.34332				0.00	650,857,200	162,714,30
Total ABFN33 SPOT										0.00	650,857,200	162,714,30
Total For ABFN33										0.00	650,857,200	162,714,30
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.38853				0.00	499,954,400	3,144,988,60
Total ABFN35 SPOT										0.00	499,954,400	3,144,988,60
Total For ABFN35										0.00	499,954,400	3,144,988,60
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.60671				0.00	685,112,800	171,278,20
Total ABFN36 SPOT										0.00	685,112,800	171,278,20
Total For ABFN36										0.00	685,112,800	171,278,20
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.47379				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.76947				0.00	2,059,954,400	514,988,60
Total ABFN40 SPOT										0.00	2,059,954,400	514,988,60
Total For ABFN40										0.00	2,059,954,400	514,988,60
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.46718				0.00	764,852,400	191,213,10
Total ABFN41 SPOT										0.00	764,852,400	191,213,10
Total For ABFN41										0.00	764,852,400	191,213,10
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.70415				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.73656				0.00	2,911,402,400	727,850,60
Total ABFN44 SPOT										0.00	2,911,402,400	727,850,60
Total For ABFN44										0.00	2,911,402,400	727,850,60
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.74381				0.00	2,672,671,600	668,167,90
Total ABFN45 SPOT										0.00	2,672,671,600	668,167,90
Total For ABFN45										0.00	2,672,671,600	668,167,90
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.23414				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.89684				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.94462				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.27547				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.96909				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.80337				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.98590				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.10863				0.00	342,556,400	132,639,10
Total ABFN53 SPOT										0.00	342,556,400	132,639,10
Total For ABFN53										0.00	342,556,400	132,639,10
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.49041				0.00	1,406,592,000	351,648,00
Total ABFN54 SPOT										0.00	1,406,592,000	351,648,00
Total For ABFN54										0.00	1,406,592,000	351,648,00
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.89515				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	102.35835				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	99.89853				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	99.89574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN58 On 28/11/2025 Spot Bond					0.00000	101.94551				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN59 On 05/04/2026 Spot Bond					0.00000	100.95912				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN60 On 24/02/2028 Spot Bond					0.00000	102.45183				0.00	2,650,000,000	7,350,000,000
Total ABFN61 SPOT										0.00	2,650,000,000	7,350,000,000
Total For ABFN61										0.00	2,650,000,000	7,350,000,000
ABFN61 On 24/02/2030 Spot Bond					0.00000	102.41750				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN62 On 28/06/2026 Spot Bond					0.00000	101.13630				0.00	5,000,000,000	5,000,000,000
Total ABFN63 SPOT										0.00	5,000,000,000	5,000,000,000
Total For ABFN63										0.00	5,000,000,000	5,000,000,000
ABFN63 On 28/06/2028 Spot Bond					0.00000	101.16534				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN64 On 28/06/2030 Spot Bond					0.00000	101.17464				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.35086				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.62544				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.06566				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.71748				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.35161				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.11032				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.25688				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.30232				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.85000	7.85000	7.85000	166.90255				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	96.37300	100.00000	96.15518				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	168.68688				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	218.08353				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	242.55185				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.97000	8.97000	8.97000	105.77073				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.37500	104.59575	9.37500	104.56971				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.38000	106.94534	9.38000	106.91871				0.00	0	
Total ABS17 SPOT										0.00	0	

Contract 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 ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.60500	103.79439	8.60500	103.77018				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.93500	9.93500	9.93500	103.50300				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.37500	102.13473	9.37500	102.10930		7,111,267,500,000.00		758,535,200	189,633,800	
Total ABS7 SPOT								7,111,267,500,000.00		758,535,200	189,633,800	
Total For ABS7								7,111,267,500,000.00		758,535,200	189,633,800	
ABS7/F On 11/09/2026 Spot Bond			100.00000	19.80629	100.00000	19.76270				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			5.19500	333.68490	5.19500	333.61851				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.84500	11.84500	11.84500	100.12623				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.56054				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.53297				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.48642				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.71394				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	102.17078				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.53541				0.00	0	2,748,000.00

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 AGL01 SPOT										0.00	0	2,748,000.00
Total For AGL01										0.00	0	2,748,000.00
AGL02 On 11/04/2024 Spot Bond					0.00000	101.54523				0.00	2,911,402,400	727,850,600
Total AGL02 SPOT										0.00	2,911,402,400	727,850,600
Total For AGL02										0.00	2,911,402,400	727,850,600
AGL03 On 17/05/2025 Spot Bond					0.00000	100.83514				0.00	2,724,633,200	681,158,300
Total AGL03 SPOT										0.00	2,724,633,200	681,158,300
Total For AGL03										0.00	2,724,633,200	681,158,300
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.18302				0.00	0	0
Total AGLG01 SPOT										0.00	0	0
Total For AGLG01										0.00	0	0
AGRIA On 28/10/2025 Spot Bond					0.00000	109.41721				0.00	0	0
Total AGRIA1 SPOT										0.00	0	0
Total For AGRIA1										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	101.60836				0.00	0	12,000.00
Total AGT01 SPOT										0.00	0	12,000.00
Total For AGT01										0.00	0	12,000.00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.30834				0.00	0	8,000.00
Total AGT02 SPOT										0.00	0	8,000.00
Total For AGT02										0.00	0	8,000.00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.03313				0.00	0	200,000.00
Total AGT03 SPOT										0.00	0	200,000.00
Total For AGT03										0.00	0	200,000.00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.59420				0.00	0	0
Total AGT04 SPOT										0.00	0	0
Total For AGT04										0.00	0	0
AGT05 On 16/11/2027 Spot Bond					0.00000	100.40815				0.00	0	0
Total AGT05 SPOT										0.00	0	0
Total For AGT05										0.00	0	0
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.64744				0.00	298,024,000	74,506.00
Total AH2A11 SPOT										0.00	298,024,000	74,506.00
Total For AH2A11										0.00	298,024,000	74,506.00
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.65958				0.00	4,346,286,400	1,086,571.60
Total AH2A21 SPOT										0.00	4,346,286,400	1,086,571.60
Total For AH2A21										0.00	4,346,286,400	1,086,571.60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A3 On 18/07/2026 Spot Bond			9.27000	96.61496	9.27000	96.59118				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.67806				0.00	420,668,800	105,167,200
Total AH2B11 SPOT										0.00	420,668,800	105,167,200
Total For AH2B11										0.00	420,668,800	105,167,200
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.73955				0.00	367,129,200	91,782,300
Total AH2C11 SPOT										0.00	367,129,200	91,782,300
Total For AH2C11										0.00	367,129,200	91,782,300
AHF2D On 18/07/2026 Spot Bond					0.00000	100.81624				0.00	152,970,400	38,242,600
Total AHF2D1 SPOT										0.00	152,970,400	38,242,600
Total For AHF2D1										0.00	152,970,400	38,242,600
AHF2O On 18/04/2024 Spot Bond					0.00000	100.61499				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	102.14362				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.16000	104.63973	10.16000	104.61069				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	102.07464				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	102.20918				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	102.29658				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.92014				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	102.15264				0.00	0	
Total AHF6A2 SPOT										0.00	0	

Contract 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 AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.06713				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	102.20918				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	102.29658				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.90813				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	102.21273				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.26743				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.25273				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	102.21996				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.34010				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	102.29860				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.39553				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.97317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.87500	100.61850	10.87500	100.58955				131,069,850,000.00	12,052,400	3,013,100
Total AIR04 SPOT										131,069,850,000.00	12,052,400	3,013,100
Total For AIR04										131,069,850,000.00	12,052,400	3,013,100
AIR05 On 29/05/2030 Spot Bond			12.21500	91.94009	12.21500	91.91047				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.82588				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	99.99898				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.13645				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.20000	198.05663	7.20000	198.00671				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.61698				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.09193				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	102.42650				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	102.13041				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC001 On 30/09/2028 Spot Bond					0.00000	101.22403				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00: On 22/09/2023 Spot Bond					0.00000	101.28564				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00: On 20/12/2027 Spot Bond					0.00000	101.63658				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00: On 29/04/2024 Spot Bond					0.00000	102.24096				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00: On 28/03/2024 Spot Bond					0.00000	101.12711				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.13768				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.13768				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.13768				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01: On 17/10/2023 Spot Bond					0.00000	100.63407				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	99.82901				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	99.80447				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	102.79234				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.37614				0.00	0	
Total ASC020 SPOT										0.00	0	

Contract 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 ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	101.54002				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.64500	12.64500	12.64500	100.95852				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	101.48070				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	99.80718				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	102.00079				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.96845				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.89800				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	102.16999				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC02: On 26/05/2026 Spot Bond					0.00000	102.10793				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	101.52945				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	101.50338				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	101.46215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	101.45534				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	101.20313				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	101.22200				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.96795				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASC03: On 20/06/2028 Spot Bond					0.00000	100.71503				0.00	0	
Total ASC037 SPOT										0.00	0	
Total For ASC037										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.57640				0.00	0	
Total ASC038 SPOT										0.00	0	
Total For ASC038										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.55765				0.00	0	
Total ASC039 SPOT										0.00	0	
Total For ASC039										0.00	0	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.58523				0.00	0	
Total ASC040 SPOT										0.00	0	
Total For ASC040										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.50845				0.00	0	
Total ASC041 SPOT										0.00	0	
Total For ASC041										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.35058				0.00	0	
Total ASC042 SPOT										0.00	0	
Total For ASC042										0.00	0	
ASC04: On 04/08/2028 Spot Bond					0.00000	100.16949				0.00	7,000,000,000	4,000,000,000
Total ASC043 SPOT										0.00	7,000,000,000	4,000,000,000
Total For ASC043										0.00	7,000,000,000	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN02: On 07/12/2033 Spot Bond			5.55000	256.98504	5.55000	256.93147				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.65000	233.68756	5.65000	233.63823				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.99000	210.27120	5.99000	210.22488				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.61000	117.46212	5.61000	117.43752				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.00796				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.86323				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.69323				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	102.20481				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.69717				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.23375				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.47814				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.87734				0.00	0	
Total ASN310 SPOT										0.00	0	

Contract 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 ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.29500	5.29500	5.29500	117.91129				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.72500	5.72500	5.72500	108.67220				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.50693				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.62573				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.19615				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.82000	114.66134	5.82000	114.63670				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.49188				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.04892				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.55152				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.45737				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.45737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	102.07598				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN361 On 20/06/2024 Spot Bond					0.00000	101.70536				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN371 On 20/12/2024 Spot Bond					0.00000	101.54294				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN371 On 20/12/2024 Spot Bond					0.00000	101.84920				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 06/11/2023 Spot Bond					0.00000	100.49077				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2024 Spot Bond					0.00000	101.59890				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN381 On 15/03/2024 Spot Bond					0.00000	101.59890				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN381 On 20/12/2024 Spot Bond					0.00000	101.66333				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 17/12/2025 Spot Bond					0.00000	101.47321				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN401 On 20/12/2024 Spot Bond					0.00000	101.44351				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN411 On 20/12/2024 Spot Bond					0.00000	101.58149				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41(On 05/12/2023 Spot Bond					0.00000	101.85887				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	103.56915				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.36777				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.49118				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.62000	10.62000	10.62000	99.65242				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.31000	11.31000	11.31000	104.42179				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.91208				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.70584				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	146.24877				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.09500	11.09500	11.09500	104.04518				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.87564				0.00	0	
Total ASN489 SPOT										0.00	0	

Contract 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 ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.51871				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.51871				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.41670				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.66500	96.62931	10.66500	96.60189				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.84500	96.45232	9.84500	96.42699				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.39500	95.49326	10.39500	95.46682				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.39500	95.49326	10.39500	95.46682				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.97000	100.38470	8.97000	100.36077				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.92000	100.43878	10.92000	100.40977				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.87000	100.43740	10.87000	100.40851				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.37000	100.31922	10.37000	100.29206				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.37000	100.31922	10.37000	100.29206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	101.16434				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.28849				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/01/2026 Spot Bond			11.00500	99.45329	11.00500	99.42434				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN551 On 31/01/2024 Spot Bond			11.09500	99.97746	11.09500	99.94860				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN551 On 31/01/2024 Spot Bond			10.95500	100.07856	10.95500	100.05000				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN561 On 05/02/2024 Spot Bond					0.00000	100.57686				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.50764				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN561 On 04/09/2024 Spot Bond					0.00000	101.91795				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN581 On 18/03/2024 Spot Bond					0.00000	96.70452				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN591 On 31/01/2024 Spot Bond			10.44500	99.67542	10.44500	99.64825				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.49277				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	102.37073				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.73118				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.32163				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	101.19191				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.31300				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.47631				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.30260				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.43168				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.28121				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.12644				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.56778				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.65841				0.00	0	
Total ASN634 SPOT										0.00	0	

Contract 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 ASN634										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.05516				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.97884				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.88915				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.32136				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	99.68137				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.14283				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.25211				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	102.12308				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.65703				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	102.37945				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	95.29674				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68 On 31/03/2032 Spot Bond					0.00000	101.03575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.82651				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.31214				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.82651				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.89881				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.51923				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.52612				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.67529				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.98992				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2025 Spot Bond					0.00000	99.66661				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.33239				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.94702				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 30/09/2024 Spot Bond					0.00000	101.11190				0.00	0	69,000,00
Total ASN718 SPOT										0.00	0	69,000,00
Total For ASN718										0.00	0	69,000,00
ASN72: On 12/06/2024 Spot Bond					0.00000	101.74968				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.30602				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.24035				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.32933				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.48475				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.49854				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.33928				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.29641				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.16981				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.10880				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.09884	10.09884	10.09884	102.52927				0.00	0	
Total ASN783 SPOT										0.00	0	

Contract 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 ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.94721				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.80500	10.80500	10.80500	99.95162				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.31902				0.00	1,788,313,600	447,078,400
Total ASN803 SPOT										0.00	1,788,313,600	447,078,400
Total For ASN803										0.00	1,788,313,600	447,078,400
ASN80: On 31/01/2027 Spot Bond					0.00000	100.29511				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.29539				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.36809				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.10994				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.11210				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.85571				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.20822				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	91.67827				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.88579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.50005				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.48368				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.87209				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.79606				0.00	24,000,000	6,000,000
Total ASN832 SPOT										0.00	24,000,000	6,000,000
Total For ASN832										0.00	24,000,000	6,000,000
ASN832 On 14/04/2027 Spot Bond					0.00000	100.79606				0.00	24,000,000	6,000,000
Total ASN833 SPOT										0.00	24,000,000	6,000,000
Total For ASN833										0.00	24,000,000	6,000,000
ASN833 On 31/01/2025 Spot Bond					0.00000	100.31913				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	101.52975				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.57378				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.57110				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.57110				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	100.50383				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84: On 25/04/2042 Spot Bond					0.00000	99.10463				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.31627				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.31494				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.48484				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.51258				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	102.24042				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.68692				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.29480				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.93617				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.07810				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.78736				0.00	0	
Total ASN864 SPOT										0.00	0	

Contract 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 ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.78736				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.63783				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.63783				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.30164				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.41549				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.66407				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.65029				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.85046				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.69506				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.30013				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.69947				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.54500	100.31571	11.54500	100.28563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	95.25638				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.28188				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.47096				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.22596				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.28212				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.24349				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.20486				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.17409				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.20307				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.17409				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.20307				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93(On 20/12/2027 Spot Bond					0.00000	97.63170				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	90.04287				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	101.59498				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	106.66249				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.69858				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	100.30494				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.60902				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.55800				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	101.51229				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.76744				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.47449				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.48484				0.00	0	
Total ASN950 SPOT										0.00	0	

Contract 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 ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	102.24043				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	100.32034				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	101.67792				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	101.52332				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	101.44351				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	101.24643				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	123.50473				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	101.74678				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	101.47109				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97 On 24/01/2025 Spot Bond					0.00000	88.62370				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97 On 31/01/2028 Spot Bond					0.00000	100.32969				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	101.55386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98(On 02/04/2029 Spot Bond					0.00000	100.98723				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98 On 14/02/2026 Spot Bond					0.00000	81.53143				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98 On 15/02/2028 Spot Bond					0.00000	99.85682				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98 On 17/08/2023 Spot Bond					0.00000	99.82965				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	99.81084				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	101.46265				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	101.62280				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.76664				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.73731				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	102.24062				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.55500	101.74819	7.55500	101.72741			8,501,626,390,000.00	1,125,298,000	281,324,500	
Total BAW33 SPOT									8,501,626,390,000.00	1,125,298,000	281,324,500	
Total For BAW33									8,501,626,390,000.00	1,125,298,000	281,324,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW34 On 09/10/2023 Spot Bond					0.00000	101.12790				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.14805				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.86597				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.30514				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	102.09367				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.78000	101.34435	9.78000	101.31792				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	102.24605				0.00	0	188,000,00
Total BAWGL1 SPOT										0.00	0	188,000,00
Total For BAWGL1										0.00	0	188,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	102.55074				0.00	2,000,000,000	2,000,000,00
Total BAWGL2 SPOT										0.00	2,000,000,000	2,000,000,00
Total For BAWGL2										0.00	2,000,000,000	2,000,000,00
BAYA7 On 31/03/2026 Spot Bond			12.29500	12.29500	12.29500	104.10342				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.96997				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	101.52431				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.52158				0.00	0	
Total BAYA85 SPOT										0.00	0	

Contract 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 BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.58275				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.66064				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.36874				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.56936				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.46709				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.43955				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.07007				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.42867				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.78149				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.86588				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.52184				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.48361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.65923				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.69343				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.68709				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.65963				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	101.64889				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.65923				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.65965				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.71456				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.40000	9.40000	9.40000	97.74221				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.08846				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.66713				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX36 On 01/02/2030 Spot Bond					0.00000	96.41551				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.12374				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.46790				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.10534				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.46459				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.80857				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.06366				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX49 On 30/01/2024 Spot Bond					0.00000	100.28259				0.00	0	
Total BDX49 SPOT										0.00	0	
Total For BDX49										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.99330				0.00	376,812,000	94,203,00
Total BGL17 SPOT										0.00	376,812,000	94,203,00
Total For BGL17										0.00	376,812,000	94,203,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.54122				0.00	86,809,200	21,702,30
Total BGL19 SPOT										0.00	86,809,200	21,702,30
Total For BGL19										0.00	86,809,200	21,702,30
BID10 On 15/11/2023 Spot Bond					0.00000	100.09638				0.00	375,643,600	93,910,90
Total BID10 SPOT										0.00	375,643,600	93,910,90
Total For BID10										0.00	375,643,600	93,910,90
BID11 On 15/11/2023 Spot Bond			9.06500	102.35952	9.06500	102.33470				0.00	0	
Total BID11 SPOT										0.00	0	

Contract 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 BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.88842				0.00	300,000,000	300,000,00
Total BID13 SPOT										0.00	300,000,000	300,000,00
Total For BID13										0.00	300,000,000	300,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.64869				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.54700				0.00	0	500,000,00
Total BID16 SPOT										0.00	0	500,000,00
Total For BID16										0.00	0	500,000,00
BID17 On 24/06/2027 Spot Bond					0.00000	101.22987				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.31131				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.90241				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.46200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.39600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	61.04600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.66000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.94233				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.96139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.58325				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	99.70559				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	99.69672				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.79382				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BNPS0 On 01/08/2028 Spot Bond					0.00000	100.25222				0.00	0	
Total BNPS07 SPOT										0.00	0	
Total For BNPS07										0.00	0	
BNPS0 On 01/08/2029 Spot Bond					0.00000	100.25343				0.00	0	
Total BNPS08 SPOT										0.00	0	
Total For BNPS08										0.00	0	
BNPS1 On 04/07/2028 Spot Bond					0.00000	100.15874				0.00	0	
Total BNPS10 SPOT										0.00	0	
Total For BNPS10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.90033				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.98808				0.00	0	8,000,00
Total BPPF20 SPOT										0.00	0	8,000,00
Total For BPPF20										0.00	0	8,000,00
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.83856				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.19596				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF31 On 24/08/2024 Spot Bond					0.00000	102.16526				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF31 On 11/01/2024 Spot Bond					0.00000	100.79763				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF31 On 31/03/2024 Spot Bond					0.00000	101.09155				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF31 On 10/05/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF31 On 03/07/2024 Spot Bond					0.00000	101.01141				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF41 On 14/07/2026 Spot Bond					0.00000	100.73733				0.00	0	
Total BPPF40 SPOT										0.00	0	
Total For BPPF40										0.00	0	
BWZJ21 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	
BWZJ21 On 29/03/2024 Spot Bond					0.00000	101.21824				0.00	137,022,600	68,511,300
Total BWZJ24 SPOT										0.00	137,022,600	68,511,300
Total For BWZJ24										0.00	137,022,600	68,511,300
BWZJ21 On 11/02/2025 Spot Bond					0.00000	100.24879				0.00	685,112,800	171,278,200
Total BWZJ25 SPOT										0.00	685,112,800	171,278,200
Total For BWZJ25										0.00	685,112,800	171,278,200
BYA101 On 30/09/2026 Spot Bond					0.00000	101.45607				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.42852				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	101.45621				0.00	0	
Total BYA102 SPOT										0.00	0	

Contract 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 BYA102									0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	101.42850			0.00	0	
Total BYA104 SPOT									0.00	0	
Total For BYA104									0.00	0	
BYA104 On 30/06/2026 Spot Bond					0.00000	101.40089			0.00	0	
Total BYA105 SPOT									0.00	0	
Total For BYA105									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.55516			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.21482			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	102.36111			0.00	0	
Total CBL31 SPOT									0.00	0	
Total For CBL31									0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.09500	103.86136	9.09500	103.83612		289,690,302,000.00	31,851,600	7,962,900	
Total CCT02 SPOT								289,690,302,000.00	31,851,600	7,962,900	
Total For CCT02								289,690,302,000.00	31,851,600	7,962,900	
CCT03 On 15/03/2025 Spot Bond			9.74500	106.54277	9.74500	106.51522		7,985,883,274,000.00	819,485,200	324,871,300	
Total CCT03 SPOT								7,985,883,274,000.00	819,485,200	324,871,300	
Total For CCT03								7,985,883,274,000.00	819,485,200	324,871,300	
CCT04 On 17/07/2027 Spot Bond			10.78500	10.78500	10.78500	99.45662		341,662,329,000.00	31,679,400	14,839,700	
Total CCT04 SPOT								341,662,329,000.00	31,679,400	14,839,700	
Total For CCT04								341,662,329,000.00	31,679,400	14,839,700	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.60128		0.00	0	0	
Total CGR47 SPOT								0.00	0	0	
Total For CGR47								0.00	0	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.59704		0.00	0	0	
Total CGR50 SPOT								0.00	0	0	
Total For CGR50								0.00	0	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.61942		0.00	0	0	
Total CGR51 SPOT								0.00	0	0	
Total For CGR51								0.00	0	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.43972		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.49165				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.60119				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.55989				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.08000	104.37701	10.08000	104.34913			1,914,724,224,000.00	189,952,800	47,488,200	
Total CLN362 SPOT									1,914,724,224,000.00	189,952,800	47,488,200	
Total For CLN362									1,914,724,224,000.00	189,952,800	47,488,200	
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	0.00000				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.93727				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.38500	103.62526	11.38500	103.59409				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.14530				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.35000	162.40470	7.35000	162.36327				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.48000	157.64735	9.48000	157.59839				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			9.72500	104.70592	9.72500	104.67890				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.80686				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.93310				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.33940				0.00	0	12,000,00
Total CLN504 SPOT										0.00	0	12,000,00
Total For CLN504										0.00	0	12,000,00
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.65174				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	101.47270				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.58981				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	101.71070				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.69672				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.62500	100.19011	10.62500	100.16193				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.43455				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.77885				0.00	0	
Total CLN540 SPOT										0.00	0	

Contract 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 CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	162.20400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.19309				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.09500	99.53878	10.09500	104.50673			161,520,000,000.00	16,000,000	4,000,000	
Total CLN546 SPOT									161,520,000,000.00	16,000,000	4,000,000	
Total For CLN546									161,520,000,000.00	16,000,000	4,000,000	
CLN54 On 29/03/2025 Spot Bond			10.14500	103.55940	10.14500	103.53156			0.00	0	0	
Total CLN547 SPOT									0.00	0	0	
Total For CLN547									0.00	0	0	
CLN54 On 12/11/2025 Spot Bond			10.23500	102.33315	10.23500	102.30540			0.00	0	0	
Total CLN548 SPOT									0.00	0	0	
Total For CLN548									0.00	0	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	100.40200			0.00	0	0	
Total CLN553 SPOT									0.00	0	0	
Total For CLN553									0.00	0	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.85765			0.00	0	0	
Total CLN556 SPOT									0.00	0	0	
Total For CLN556									0.00	0	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.89067			0.00	0	0	
Total CLN557 SPOT									0.00	0	0	
Total For CLN557									0.00	0	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	102.18920			0.00	0	0	
Total CLN558 SPOT									0.00	0	0	
Total For CLN558									0.00	0	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.82698			0.00	0	0	
Total CLN559 SPOT									0.00	0	0	
Total For CLN559									0.00	0	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	139.45200			0.00	0	0	
Total CLN560 SPOT									0.00	0	0	
Total For CLN560									0.00	0	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.97169			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.59500	101.58373	10.59500	101.59917				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.09500	102.60924	10.09500	102.58179				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.15113				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	102.15700				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.32893				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 11/02/2024 Spot Bond					0.00000	99.97267				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.32500	101.75848	10.32500	101.73065				0.00	0	50,000,00
Total CLN571 SPOT										0.00	0	50,000,00
Total For CLN571										0.00	0	50,000,00
CLN571 On 12/11/2025 Spot Bond					0.00000	99.88748				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.97259				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.62168				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.62984				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	100.68111				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.14183				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.66343				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.68598				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	102.17671				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.34071				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	102.13514				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.49993				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.03981				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.28765				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			5.77000	157.45155	5.77000	132.96498				0.00	0	
Total CLN592 SPOT										0.00	0	

Contract 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 CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	102.37658				0.00	0	8,000,00
Total CLN593 SPOT										0.00	0	8,000,00
Total For CLN593										0.00	0	8,000,00
CLN593 On 27/06/2024 Spot Bond					0.00000	101.31948				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	102.16794				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.56500	9.56500	9.56500	101.43533				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.10595				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.63771				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.49993				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.49993				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 05/08/2024 Spot Bond			9.15000	9.15000	9.15000	99.74236				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.07821				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.50535				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.96284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.72100				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	102.19731				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.48498				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.26411				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.84440				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	102.09754				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.82140				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.54837				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	102.01811				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.36301				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 28/10/2024 Spot Bond					0.00000	100.64808				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 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	
CLN62 On 19/08/2025 Spot Bond					0.00000	102.48299				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	100.89649				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			13.33500	59.24579	13.33500	77.04055				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2024 Spot Bond					0.00000	102.32256				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.79500	102.23722	10.79500	102.20753				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.47619				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	102.30494				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.04240				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	99.99966				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	104.36957				0.00	0	
Total CLN635 SPOT										0.00	0	

Contract 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 CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	102.14345				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	102.46939				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	103.58555				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.60540				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.67471				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	102.15000				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.48857				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.36192				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.48998				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	102.55908				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	102.02789				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	102.46939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	102.46939				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.99950				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.65051				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.27010				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.83386				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	132.07900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	155.42700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	104.09305				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.76858				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 18/09/2024 Spot Bond					0.00000	102.37062				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	102.62806				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 31/01/2025 Spot Bond			6.31198	164.79347	6.31198	133.89275				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			6.31198	164.79347	6.31198	133.89362				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	102.66206				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.75271				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.44926				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	104.08696				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.76614				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	101.41833				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/12/2026 Spot Bond					0.00000	101.43997				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.01353				0.00	0	
Total CLN685 SPOT										0.00	0	

Contract 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 CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.58443				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.58421				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	105.20164				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.25860				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/12/2026 Spot Bond					0.00000	101.47378				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	102.80806				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	89.08000				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.61198				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.63964				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.55897				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.09584				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.62543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	102.79803				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.19706				0.00	0	110,000,00
Total CLN708 SPOT										0.00	0	110,000,00
Total For CLN708										0.00	0	110,000,00
CLN708 On 26/08/2025 Spot Bond					0.00000	101.45047				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.70029				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.93789				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.55948				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	99.89869				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.46011				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.46011				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.46011				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.75987				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	101.58153				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.77793				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.09369				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.87183				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.78902				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.39387				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.39387				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.39387				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.40739				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.40739				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.40739				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	83.23239				0.00	0	
Total CLN730 SPOT										0.00	0	

Contract 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 CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.24609				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.86918				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73 On 21/12/2027 Spot Bond					0.00000	101.47375				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73 On 11/09/2026 Spot Bond					0.00000	101.59756				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.22544				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	101.78467				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	121.26000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.03667				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	102.44672				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.36438				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.01683				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	97.42930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.54179				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.05943				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.46973				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.31633				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.62031				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.79328				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.05985				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	101.29513				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.19765				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.67187				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN758 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	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.38769				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.08220				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	99.98628				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.52477				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.76501				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.19765				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 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	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.46971				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	101.14500				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	107.71495				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.63965				0.00	0	
Total CLN771 SPOT										0.00	0	

Contract 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 CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.90749				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	103.51713				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.32352				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.37000	5.37000	5.37000	111.72692				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	102.14381				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	102.41420				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.29113				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.29245				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	99.74237				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.29909				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.30200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.30165				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.30165				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.43808				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.27075				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.31780				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.93520				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.31780				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.99262				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.31780				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.30172				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.31780				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	100.31796				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.31883				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.31883				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.25001				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.94382				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	106.23853				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.29325				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.32028				0.00	1,784,306,800	446,076,700
Total CLN806 SPOT										0.00	1,784,306,800	446,076,700
Total For CLN806										0.00	1,784,306,800	446,076,700
CLN806 On 28/02/2027 Spot Bond					0.00000	102.25981				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.30174				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.40000	97.76675	9.40000	97.74221				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.40180				0.00	0	
Total CLN810 SPOT										0.00	0	

Contract 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 CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.34500				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.31780				0.00	0	15,000,00
Total CLN815 SPOT										0.00	0	15,000,00
Total For CLN815										0.00	0	15,000,00
CLN816 On 31/07/2025 Spot Bond					0.00000	100.31804				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.32028				0.00	20,000,000	5,000,00
Total CLN817 SPOT										0.00	20,000,000	5,000,00
Total For CLN817										0.00	20,000,000	5,000,00
CLN818 On 31/01/2030 Spot Bond					0.00000	100.29114				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.31780				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.31804				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.30173				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.31804				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.31804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.31769				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.31804				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	91.23220				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.31780				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.89321				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.90604				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.31769				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.51500	9.51500	9.51500	100.90637				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	102.24028				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	102.24042				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	102.24043				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN837 On 31/08/2029 Spot Bond					0.00000	102.24031				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.30171				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.47518				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	104.17150				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	105.09210				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	103.35720				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.81816				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.30173				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.30172				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.30133				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.33532				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.54193				0.00	0	
Total CLN851 SPOT										0.00	0	

Contract 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 CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.48484				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.54277				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.62962				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.65718				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.54099				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	87.13979				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.31804				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.55381				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.47104				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.79239				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.30190				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.74040				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.34562				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.36911				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.28599				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.28851				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.28718				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.64480				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	102.24028				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.50554				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.38151				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN876 On 29/10/2025 Spot Bond					0.00000	100.38151				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	101.61373				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.10595				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.10082				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.72166				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.28450				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.50624				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.31633				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.31633				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.14000				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.28690				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.77000	5.77000	5.77000	129.76264				0.00	0	
Total CLN888 SPOT										0.00	0	

Contract 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 CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	108.94832				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.62280				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.55111				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.31804				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.51505				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.24028				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.30165				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.05981				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.62004				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.13283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.53500	11.53500	11.53500	103.54661				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	103.23370				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.18000	11.18000	11.18000	101.61093				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.82576				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.71222				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.61315				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.97788				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.42740				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.15000				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.62295				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN912 On 31/01/2026 Spot Bond					0.00000	100.31751				0.00	0	59,000,00
Total CLN912 SPOT										0.00	0	59,000,00
Total For CLN912										0.00	0	59,000,00
CLN913 On 20/12/2027 Spot Bond					0.00000	101.61325				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	101.68110				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	101.84972				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	103.26270				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	102.17452				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.47937				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.24049				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	102.24050				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.24035				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	102.24035				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	101.79353				0.00	0	
Total CLN923 SPOT										0.00	0	

Contract 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 CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	101.69575				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.70539				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.71917				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.71228				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.31751				0.00	0	40,000,00
Total CLN928 SPOT										0.00	0	40,000,00
Total For CLN928										0.00	0	40,000,00
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN929 On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	99.67740				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.72605				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.53000	12.53000	12.53000	100.48810				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.02230				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	99.55900				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.43103				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	101.88476				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	101.82242				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.30158				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.30158				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	101.30158				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	101.61585				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.42274				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN947 On 20/06/2028 Spot Bond					0.00000	101.63652				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN948 On 20/06/2030 Spot Bond					0.00000	101.79490				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.67785				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN950 On 20/06/2028 Spot Bond					0.00000	101.87742				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN951 On 31/03/2026 Spot Bond					0.00000	101.30172				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN952 On 23/09/2026 Spot Bond					0.00000	101.49304				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN953 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	
CLN954 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	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.70539				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.48908				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN957 On 20/06/2028 Spot Bond					0.00000	101.63652				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN958 On 31/08/2027 Spot Bond					0.00000	102.08398				0.00	0	
Total CLN958 SPOT										0.00	0	

Contract 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 CLN958									0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	101.98999			0.00	0	
Total CLN959 SPOT									0.00	0	
Total For CLN959									0.00	0	
CLN960 On 30/09/2026 Spot Bond					0.00000	101.42353			0.00	0	
Total CLN960 SPOT									0.00	0	
Total For CLN960									0.00	0	
CLN961 On 20/06/2026 Spot Bond					0.00000	101.17843			0.00	0	
Total CLN961 SPOT									0.00	0	
Total For CLN961									0.00	0	
CLN962 On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	3,000,000.00
Total CLN962 SPOT									0.00	0	3,000,000.00
Total For CLN962									0.00	0	3,000,000.00
COJ08 On 22/06/2026 Spot Bond			11.38500	101.70060	11.38500	101.66983		1,758,062,592,000.00	154,419,200	38,604,800	
Total COJ08 SPOT								1,758,062,592,000.00	154,419,200	38,604,800	
Total For COJ08								1,758,062,592,000.00	154,419,200	38,604,800	
COJG0 On 09/06/2024 Spot Bond			11.51500	100.69397	11.51500	100.66317		11,981,836,524,000.00	1,040,541,600	260,135,400	
Total COJG01 SPOT								11,981,836,524,000.00	1,040,541,600	260,135,400	
Total For COJG01								11,981,836,524,000.00	1,040,541,600	260,135,400	
COT02 On 03/04/2028 Spot Bond			13.15500	93.55625	13.15500	93.52369		0.00	0	0	
Total COT02 SPOT								0.00	0	0	
Total For COT02								0.00	0	0	
COT03 On 05/06/2028 Spot Bond			11.74500	93.47271	11.74500	93.44358		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	103.08612		0.00	1,024,243,600	256,060,900	
Total DSY02 SPOT								0.00	1,024,243,600	256,060,900	
Total For DSY02								0.00	1,024,243,600	256,060,900	
DSY03 On 21/11/2024 Spot Bond			10.49500	10.49500	10.49500	102.22849		0.00	0	0	
Total DSY03 SPOT								0.00	0	0	
Total For DSY03								0.00	0	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.89265		0.00	0	0	
Total DSY04 SPOT								0.00	0	0	
Total For DSY04								0.00	0	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	102.25169		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.87027				0.00	2,000,000,000	1,000,000,000
Total DSY06 SPOT										0.00	2,000,000,000	1,000,000,000
Total For DSY06										0.00	2,000,000,000	1,000,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	102.51273				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.46710				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.47709				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.70954				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	101.43157				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	101.46663				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DTP008 On 04/08/2024 Spot Bond					0.00000	100.14925				0.00	0	
Total DTP008 SPOT										0.00	0	
Total For DTP008										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.49500	99.91369	9.49500	99.88810				6,745,198,626,000.00	710,394,800	177,598,700
Total DV24 SPOT										6,745,198,626,000.00	710,394,800	177,598,700
Total For DV24										6,745,198,626,000.00	710,394,800	177,598,700
DV24/R On 18/02/2024 Spot Bond			9.69000	99.81718	9.69000	99.79110				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.81718	9.69000	99.79110				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.69500	96.58871	10.69500	96.56137				0.00	0	
Total DV27 SPOT										0.00	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 DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.81500	96.89545	10.81500	96.86726				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.80965	10.10000	99.78249				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.80965	10.10000	99.78249				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.93426				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.17250				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.04601				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.15710				0.00	563,465,200	140,866,300
Total DVF27 SPOT										0.00	563,465,200	140,866,300
Total For DVF27										0.00	563,465,200	140,866,300
DVF28 On 02/02/2028 Spot Bond					0.00000	100.40916				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.77706				0.00	0	4,100,000,000
Total DVFB24 SPOT										0.00	0	4,100,000,000
Total For DVFB24										0.00	0	4,100,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	102.01786				0.00	2,253,861,200	563,465,300
Total DVFB25 SPOT										0.00	2,253,861,200	563,465,300
Total For DVFB25										0.00	2,253,861,200	563,465,300
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.22077				0.00	1,724,783,200	431,195,800
Total DVFB26 SPOT										0.00	1,724,783,200	431,195,800
Total For DVFB26										0.00	1,724,783,200	431,195,800
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.22762				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	99.55171				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	102.36170				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 ¹ On 21/08/2025 Spot Bond					0.00000	104.61415				0.00	0	10,000,00
Total DVFB31 SPOT										0.00	0	10,000,00
Total For DVFB31										0.00	0	10,000,00
DVFC2 ¹ On 15/12/2026 Spot Bond					0.00000	104.22050				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 ¹ On 15/12/2028 Spot Bond					0.00000	105.29284				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.81000	121.39013	5.81000	121.36408				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.81000	102.51840	5.81000	102.49640				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	152.83713	2.25000	152.81882				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.30500	159.04604	5.30500	159.01404				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.20000	143.61896	5.20000	143.59047				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.20000	137.32122	5.20000	137.29397				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.63000	123.72521	5.63000	123.69915				0.00	0	
Total EL31 SPOT										0.00	0	

Contract 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 EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.68000	106.47703	5.68000	106.45455				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	152.83713	2.25000	152.81882				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	211.09556				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	207.66963				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	194.56357				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	162.01195				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	160.93372				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	156.55383				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	145.57391				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	140.09899				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	142.30905				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	117.99127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 02/04/2027 Spot Bond					0.00000	110.46314				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	128.09118				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.80500	102.15345	10.80500	102.12424				0.00	0	52,400,00
Total EMM03 SPOT										0.00	0	52,400,00
Total For EMM03										0.00	0	52,400,00
EMM04 On 16/05/2028 Spot Bond			13.16500	13.16500	13.16500	94.06320				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.21500	13.21500	13.21500	97.56164				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.89500	10.89500	10.89500	100.59876			1,252,925,000.00		115,000	57,50
Total EMM06 SPOT									1,252,925,000.00		115,000	57,50
Total For EMM06									1,252,925,000.00		115,000	57,50
EMM07 On 10/07/2027 Spot Bond			10.89500	10.89500	10.89500	100.12615				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.70000	12.70000	12.70000	96.20003				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.78000	11.78000	11.78000	98.48688				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.20000	15.20000	15.20000	91.46441				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.77482				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	101.89018				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	102.00810				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.89221				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.83555				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.00551				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.66156				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	99.99978				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.51116				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.26161				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.34463				0.00	0	9,900,000.00
Total EQT004 SPOT										0.00	0	9,900,000.00
Total For EQT004										0.00	0	9,900,000.00
EQT005 On 10/09/2023 Spot Bond					0.00000	101.80969				0.00	0	
Total EQT005 SPOT										0.00	0	

Contract 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 EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.28811				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.37166				0.00	753,624,000	188,406,000
Total EQT007 SPOT										0.00	753,624,000	188,406,000
Total For EQT007										0.00	753,624,000	188,406,000
EQT007 On 08/10/2024 Spot Bond					0.00000	100.87656				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	100.20108				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	99.97485				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT011 On 11/11/2025 Spot Bond					0.00000	99.97384				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	100.45701				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	99.80897				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	99.80352				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.80615				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.80071				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.80647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.84489				0.00	322,917,600	80,729,40
Total ERSA29 SPOT										0.00	322,917,600	80,729,40
Total For ERSA29										0.00	322,917,600	80,729,40
ERSA3 On 17/05/2027 Spot Bond					0.00000	99.80727				0.00	359,272,800	89,818,20
Total ERSA30 SPOT										0.00	359,272,800	89,818,20
Total For ERSA30										0.00	359,272,800	89,818,20
ERSA3 On 17/02/2028 Spot Bond					0.00000	99.80330				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	99.79953				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	99.79671				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.69500	98.57923	9.69500	98.55373				350,028,280,000.00	36,104,000	2,812,571,30
Total ES26 SPOT										350,028,280,000.00	36,104,000	2,812,571,30
Total For ES26										350,028,280,000.00	36,104,000	2,812,571,30
ES26/R On 02/04/2026 Spot Bond			7.85000	102.79429	7.85000	102.77266				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.44000	75.05199	12.44500	75.00473				199,040,000,000.00	16,000,000	8,310,170,10
Total ES33 SPOT										199,040,000,000.00	16,000,000	8,310,170,10
Total For ES33										199,040,000,000.00	16,000,000	8,310,170,10
ES33/R On 15/09/2033 Spot Bond			7.50000	103.02601	7.50000	103.00541				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.95500	71.37385	12.92500	71.50447				0.00	0	40,052,732,70
Total ES42 SPOT										0.00	0	40,052,732,70
Total For ES42										0.00	0	40,052,732,70
ES42/R On 25/04/2042 Spot Bond			8.50000	102.48678	8.50000	102.46347				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK001 On 03/06/2032 Spot Bond			11.69000	11.69000	11.69000	99.41704				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.74500	14.74500	14.74500	92.38553				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.25738				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.86378				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.28811				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.98473				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	102.16516				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.72843				0.00	0	
Total FIFB21 SPOT										0.00	0	
Total For FIFB21										0.00	0	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIFB22 SPOT										0.00	0	
Total For FIFB22										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.17436				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.83155				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.99479				0.00	319,757,600	89,939,400
Total FIFG03 SPOT										0.00	319,757,600	89,939,400

Contract 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 FIG03										0.00	319,757,600	89,939,40
FIG04 On 22/02/2027 Spot Bond					0.00000	102.25167				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	102.27354				0.00	525,963,200	131,490,80
Total FIG05 SPOT										0.00	525,963,200	131,490,80
Total For FIG05										0.00	525,963,200	131,490,80
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	100.68095				0.00	660,000,000	330,000,00
Total FRB24 SPOT										0.00	660,000,000	330,000,00
Total For FRB24										0.00	660,000,000	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.54456				0.00	0	1,250,000,00
Total FRB25 SPOT										0.00	0	1,250,000,00
Total For FRB25										0.00	0	1,250,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.60644				0.00	2,056,363,600	521,090,90
Total FRB26 SPOT										0.00	2,056,363,600	521,090,90
Total For FRB26										0.00	2,056,363,600	521,090,90
FRB27 On 03/06/2026 Spot Bond			9.47500	103.62268	9.47500	103.59647				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.83252				0.00	0	31,000,00
Total FRB28 SPOT										0.00	0	31,000,00
Total For FRB28										0.00	0	31,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.44816				0.00	3,750,270,400	937,567,60
Total FRB29 SPOT										0.00	3,750,270,400	937,567,60
Total For FRB29										0.00	3,750,270,400	937,567,60
FRB30 On 19/04/2026 Spot Bond			9.39500	99.63116	9.39500	99.60617				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.85947				0.00	6,406,176,000	1,601,544,00
Total FRB31 SPOT										0.00	6,406,176,000	1,601,544,00
Total For FRB31										0.00	6,406,176,000	1,601,544,00
FRB32 On 28/09/2027 Spot Bond					0.00000	102.42785				0.00	0	2,500,000,00

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 FRB32 SPOT										0.00	0	2,500,000.00
Total For FRB32										0.00	0	2,500,000.00
FRB33 On 29/09/2029 Spot Bond					0.00000	102.44121				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.50086				0.00	0	440,000.00
Total FRB34 SPOT										0.00	0	440,000.00
Total For FRB34										0.00	0	440,000.00
FRB35 On 06/02/2028 Spot Bond					0.00000	100.47525				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB36 On 14/09/2028 Spot Bond					0.00000	101.74413				0.00	2,500,000,000	2,500,000.00
Total FRB36 SPOT										0.00	2,500,000,000	2,500,000.00
Total For FRB36										0.00	2,500,000,000	2,500,000.00
FRB37 On 26/02/2029 Spot Bond					0.00000	100.45914				0.00	0	
Total FRB37 SPOT										0.00	0	
Total For FRB37										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.00500	333.88659	5.00500	333.82188				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	168.08755				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.05000	218.77326	5.05000	218.73056				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.24000	5.24000	5.24000	118.24694				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	233.63823				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.71000	99.71012	5.71000	99.68891				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI50 On 31/12/2050 Spot Bond			5.76000	97.34934	5.76000	97.32858				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.34000	9.34000	9.34000	89.55277				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.34000	9.34000	9.34000	88.61510				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.95000	5.95000	5.95000	165.60148				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	0.00000				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.84460				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.91732				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	99.96714				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	99.89007				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	99.88900				0.00	0	
Total FRC297 SPOT										0.00	0	

Contract 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 FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.85134				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	100.87594				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	102.27927				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	100.20440				0.00	0	39,000,00
Total FRC305 SPOT										0.00	0	39,000,00
Total For FRC305										0.00	0	39,000,00
FRC306 On 31/05/2024 Spot Bond					0.00000	102.71848				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	101.43666				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.55115				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 20/06/2024 Spot Bond					0.00000	101.63673				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	100.70361				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.67892				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.29605				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.54011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.67744				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.72093				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.56058				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.06495				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	100.07870				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	102.31623				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 07/12/2023 Spot Bond					0.00000	101.83691				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	102.22350				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.81186				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 20/12/2025 Spot Bond					0.00000	101.23150				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.84507				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(O)n 31/01/2026 Spot Bond					0.00000	101.02671				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(O)n 31/01/2026 Spot Bond					0.00000	100.41467				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(O)n 31/07/2024 Spot Bond					0.00000	100.39225				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(O)n 31/08/2023 Spot Bond					0.00000	102.14404				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(O)n 31/01/2026 Spot Bond					0.00000	100.86901				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(O)n 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(O)n 31/01/2026 Spot Bond					0.00000	100.54628				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(O)n 31/01/2024 Spot Bond					0.00000	100.32920				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(O)n 31/01/2024 Spot Bond					0.00000	100.33089				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(O)n 31/01/2024 Spot Bond					0.00000	100.34332				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(O)n 31/01/2024 Spot Bond					0.00000	100.29987				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(O)n 31/03/2024 Spot Bond					0.00000	101.17004				0.00	0	
Total FRC362 SPOT										0.00	0	

Contract 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 FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.16800				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.33337				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.66627				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	92.58630				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	102.23290				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.89864				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.46686				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.57035				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	99.56081				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	102.25737				0.00	0	30,000,00
Total FRC384 SPOT										0.00	0	30,000,00
Total For FRC384										0.00	0	30,000,00
FRC38: On 15/02/2025 Spot Bond					0.00000	102.25737				0.00	0	30,000,00
Total FRC385 SPOT										0.00	0	30,000,00
Total For FRC385										0.00	0	30,000,00
FRC38: On 16/02/2025 Spot Bond					0.00000	102.23085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	102.23085				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.92673				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 11/11/2024 Spot Bond					0.00000	99.97004				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.40019				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.31811				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.58238				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond					0.00000	100.72871				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.60809				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.63983				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	99.70543				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	96.55353				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 20/06/2027 Spot Bond					0.00000	103.39248				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	94.14036				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	91.79593				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	98.44884				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.16842				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.89074				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.60341				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.27014				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.31814				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.41341				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.34629				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.12941				0.00	0	
Total FRC414 SPOT										0.00	0	

Contract 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 FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	102.33742				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	105.28281				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	102.40578				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.34424				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 27/09/2028 Spot Bond					0.00000	101.54193				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.56561				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.56561				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	102.27949				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 30/09/2027 Spot Bond					0.00000	101.30210				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	101.35730				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	101.61446				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/08/2027 Spot Bond					0.00000	102.02089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.31807				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.08976				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.18638				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	102.15993				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.60206				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.77474				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.79522				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.25985				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.25985				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.65036				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.54487				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44: On 28/10/2023 Spot Bond					0.00000	100.29748				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.24053				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.80350				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.24053				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.25985				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.66404				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	101.22339				0.00	0	71,000,00
Total FRC451 SPOT										0.00	0	71,000,00
Total For FRC451										0.00	0	71,000,00
FRC45: On 28/10/2023 Spot Bond					0.00000	100.29748				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.29480				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45: On 20/06/2028 Spot Bond					0.00000	101.49174				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.59980				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.75195				0.00	0	
Total FRC456 SPOT										0.00	0	

Contract 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 FRC456										0.00	0	
FRC45 On 16/11/2027 Spot Bond					0.00000	102.39083				0.00	0	35,000,00
Total FRC457 SPOT										0.00	0	35,000,00
Total For FRC457										0.00	0	35,000,00
FRC45 On 20/12/2029 Spot Bond					0.00000	101.58824				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45 On 31/07/2025 Spot Bond					0.00000	100.33798				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46 On 30/04/2025 Spot Bond					0.00000	100.33664				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	100.31814				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46 On 20/04/2032 Spot Bond					0.00000	100.69280				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46 On 20/03/2026 Spot Bond					0.00000	101.40907				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46 On 06/11/2024 Spot Bond					0.00000	100.08284				0.00	0	45,000,00
Total FRC465 SPOT										0.00	0	45,000,00
Total For FRC465										0.00	0	45,000,00
FRC46 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	33,000,00
Total FRC466 SPOT										0.00	0	33,000,00
Total For FRC466										0.00	0	33,000,00
FRC46 On 20/12/2023 Spot Bond					0.00000	101.51689				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46 On 31/08/2027 Spot Bond					0.00000	102.14392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC468 On 31/01/2028 Spot Bond					0.00000	100.30987				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC469 On 07/12/2033 Spot Bond			9.83000	296.07428	9.83000	107.76162				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC470 On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC471 On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC472 On 31/10/2028 Spot Bond					0.00000	102.18938				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC473 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	
FRC474 On 31/07/2030 Spot Bond					0.00000	99.90273				0.00	0	800,000,00
Total FRC475 SPOT										0.00	0	800,000,00
Total For FRC475										0.00	0	800,000,00
FRC475 On 20/06/2026 Spot Bond					0.00000	100.94630				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC476 On 20/06/2026 Spot Bond					0.00000	100.92885				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC477 On 07/12/2033 Spot Bond					0.00000	101.12499				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC478 On 31/03/2032 Spot Bond					0.00000	100.68625				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			5.22000	113.35014	5.22000	113.32759				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.56000	118.14086	5.56000	118.11628				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.31012				0.00	839,263,200	209,815,800
Total FRJ24 SPOT										0.00	839,263,200	209,815,800
Total For FRJ24										0.00	839,263,200	209,815,800
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.47888				0.00	7,188,698,800	4,324,174,700
Total FRJ25 SPOT										0.00	7,188,698,800	4,324,174,700
Total For FRJ25										0.00	7,188,698,800	4,324,174,700
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.05444				0.00	2,470,544,000	617,636,000
Total FRJ26 SPOT										0.00	2,470,544,000	617,636,000
Total For FRJ26										0.00	2,470,544,000	617,636,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.17699				0.00	0	500,000,000
Total FRJ27 SPOT										0.00	0	500,000,000
Total For FRJ27										0.00	0	500,000,000
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.35414				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.54530				0.00	3,200,000,000	1,600,000,000
Total FRJ28 SPOT										0.00	3,200,000,000	1,600,000,000
Total For FRJ28										0.00	3,200,000,000	1,600,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.51902				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.02184				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.70072				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.22259				0.00	0	
Total FRJ31 SPOT										0.00	0	

Contract 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 FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.81258				0.00	44,000,000	11,000,00
Total FRJ33 SPOT										0.00	44,000,000	11,000,00
Total For FRJ33										0.00	44,000,000	11,000,00
FRS10 On 15/01/2024 Spot Bond					0.00000	105.54364				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.64000	5.64000	5.64000	117.03249				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.35692				0.00	22,951,200	5,737,80
Total FRS103 SPOT										0.00	22,951,200	5,737,80
Total For FRS103										0.00	22,951,200	5,737,80
FRS10 On 31/01/2038 Spot Bond			5.67000	116.65372	5.67000	116.62911				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.53000	236.02561	5.53000	235.97653				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.86000	114.13686	5.86000	114.11221				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	235.97653				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			5.05000	167.76195	5.05000	167.72933				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	118.28425	3.70500	118.26546				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.61000	117.46212	5.61000	117.43752				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.65000	233.68756	5.65000	233.63823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.65000	233.68756	5.65000	233.63823				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			5.03000	167.80957	5.03000	167.77703				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.73000	232.14418	5.73000	232.09466				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.81000	114.79290	5.81000	114.76825				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.25000	216.93135	5.25000	216.88784				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.56000	105.40421	6.56000	105.37950				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.25000	216.93135	5.25000	216.88784				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.25000	216.93135	5.25000	216.88784				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.24000	222.58602	6.24000	222.53555				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.51000	106.00092	6.51000	105.97621				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.81000	5.81000	5.81000	114.76825				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.60000	117.59750	5.60000	117.57291				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.56000	214.11187	5.56000	214.06715				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.01000	226.83720	6.01000	226.78715				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.69000	212.94218	5.69000	212.89698				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.69000	212.94218	5.69000	212.89698				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			5.09100	218.39421	5.09100	218.35131				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.80000	165.98915	5.80000	165.95359				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/03/2028 Spot Bond			6.04000	209.82983	6.04000	209.78335				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.08000	209.47751	6.08000	209.43088				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			6.08000	209.47751	6.08000	209.43088				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.77000	166.05959	5.77000	166.02413				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.55500	214.15700	5.55500	214.11231				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	209.34287				0.00	0	
Total FRS153 SPOT										0.00	0	

Contract 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 FRS153										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.51633				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.43354				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.30215				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	211.60057				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	157.21971				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	226.30051				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	258.64136				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.07618				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.08224				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	99.89021				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	102.17418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.78515				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	102.23738				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.77191				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.44250				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.88692				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23{ On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
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	102.44908				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24{ On 31/03/2032 Spot Bond					0.00000	106.28517				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24{ On 12/12/2025 Spot Bond					0.00000	75.15321				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24{ On 09/12/2023 Spot Bond					0.00000	102.37892				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24{ On 29/12/2025 Spot Bond					0.00000	128.01090				0.00	0	
Total FRS244 SPOT										0.00	0	

Contract 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 FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.85085				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS254 On 22/02/2024 Spot Bond					0.00000	107.74562				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.86926				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	137.18952				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.66250				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	102.32252				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 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	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.28872				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	139.46162				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.29432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.28982				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.48193				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.75063				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.41468				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	101.33523				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.57500	10.57500	10.57500	98.75127				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.57500	10.57500	10.57500	98.75127				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.45874				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.69995				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	100.09901				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS296 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	
FRS298 On 09/05/2025 Spot Bond					0.00000	108.38532				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS300 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	
FRS301 On 16/05/2027 Spot Bond					0.00000	102.37207				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.31814				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	
FRS309 On 13/07/2027 Spot Bond					0.00000	124.24855				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.89500	9.89500	9.89500	104.10961				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.54408				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	101.82883				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.36566				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.71067				0.00	0	
Total FRS314 SPOT										0.00	0	

Contract 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 FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	101.30200				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	103.95426				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS317 On 17/11/2023 Spot Bond			4.60500	4.60500	4.60500	100.83060				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS318 On 26/04/2024 Spot Bond					0.00000	94.19078				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS320 On 13/05/2024 Spot Bond					0.00000	105.80395				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS321 On 16/05/2028 Spot Bond					0.00000	97.39324				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS322 On 20/11/2023 Spot Bond					0.00000	97.69543				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS323 On 07/12/2033 Spot Bond			9.36450	298.42321	9.36450	108.64694				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS324 On 07/12/2033 Spot Bond			9.53000	296.72988	9.53000	108.36520				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS325 On 07/12/2033 Spot Bond			9.19000	108.82101	9.19000	108.99626				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS326 On 07/12/2033 Spot Bond			9.28000	108.60060	9.28000	108.76790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS327 On 07/12/2033 Spot Bond			9.24000	108.67649	9.24000	108.84665				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	113.18543				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	102.05830				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	101.30217				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	100.31814				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	102.08047				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS333 On 21/12/2027 Spot Bond					0.00000	101.45061				0.00	3,500,000,000	2,000,000,000
Total FRS334 SPOT										0.00	3,500,000,000	2,000,000,000
Total For FRS334										0.00	3,500,000,000	2,000,000,000
FRS334 On 06/07/2028 Spot Bond					0.00000	101.64805				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS335 On 10/07/2028 Spot Bond					0.00000	102.44898				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS336 On 16/02/2027 Spot Bond					0.00000	101.23513				0.00	0	
Total FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS337 On 15/07/2024 Spot Bond					0.00000	100.68776				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS33 On 17/07/2026 Spot Bond					0.00000	102.30818				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS34 On 19/07/2028 Spot Bond					0.00000	102.94926				0.00	0	
Total FRS340 SPOT										0.00	0	
Total For FRS340										0.00	0	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.61402				0.00	0	
Total FRS341 SPOT										0.00	0	
Total For FRS341										0.00	0	
FRS34 On 08/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total FRS342 SPOT										0.00	0	2,000,000,00
Total For FRS342										0.00	0	2,000,000,00
FRS36 On 07/12/2023 Spot Bond			4.80500	4.80500	4.80500	334.03617				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.18500	334.75989	4.18500	334.70229				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.54500	4.54500	4.54500	334.31518				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.02932				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.51000	107.58380	5.51000	107.56156				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.02000	66.72955	5.02000	115.68870				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			4.92000	4.92000	4.92000	168.03972				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.20000	5.20000	5.20000	167.37214				0.00	0	
Total FRS87 SPOT										0.00	0	

Contract 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 FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.60500	5.60500	5.60500	333.18058			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.29500	103.57623	9.29500	103.55052		5,463,909,594,000.00	587,833,200	146,958,300	
Total FRX24 SPOT								5,463,909,594,000.00	587,833,200	146,958,300	
Total For FRX24								5,463,909,594,000.00	587,833,200	146,958,300	
FRX25 On 26/07/2025 Spot Bond			9.24500	101.30054	9.24500	101.27565		0.00	0		
Total FRX25 SPOT								0.00	0		
Total For FRX25								0.00	0		
FRX26 On 01/10/2026 Spot Bond			9.28500	103.97859	9.28500	103.95281		19,303,154,742,000.00	2,078,961,200	1,236,224,200	
Total FRX26 SPOT								19,303,154,742,000.00	2,078,961,200	1,236,224,200	
Total For FRX26								19,303,154,742,000.00	2,078,961,200	1,236,224,200	
FRX27 On 07/03/2027 Spot Bond			9.34500	106.85062	9.34500	106.82410		11,278,308,552,000.00	1,206,881,600	301,720,400	
Total FRX27 SPOT								11,278,308,552,000.00	1,206,881,600	301,720,400	
Total For FRX27								11,278,308,552,000.00	1,206,881,600	301,720,400	
FRX28 On 26/07/2028 Spot Bond			9.74500	101.87743	9.74500	101.85109		0.00	0		
Total FRX28 SPOT								0.00	0		
Total For FRX28								0.00	0		
FRX30 On 31/01/2030 Spot Bond			10.29000	97.77856	10.29000	97.75190		0.00	0		
Total FRX30 SPOT								0.00	0		
Total For FRX30								0.00	0		
FRX31 On 21/02/2031 Spot Bond			10.44500	99.63791	10.44500	99.60990		41,780,000,000.00	4,000,000	84,814,500	
Total FRX31 SPOT								41,780,000,000.00	4,000,000	84,814,500	
Total For FRX31								41,780,000,000.00	4,000,000	84,814,500	
FRX32 On 31/03/2032 Spot Bond			10.77000	102.41221	10.77000	102.38285		0.00	0		
Total FRX32 SPOT								0.00	0		
Total For FRX32								0.00	0		
FRX45 On 14/04/2045 Spot Bond			12.46500	69.35864	12.46500	69.33572		0.00	0		
Total FRX45 SPOT								0.00	0		
Total For FRX45								0.00	0		
FS6A3 On 20/08/2023 Spot Bond					0.00000	102.06113		0.00	0		
Total FS6A3 SPOT								0.00	0		
Total For FS6A3								0.00	0		
FS6B1 On 20/08/2023 Spot Bond					0.00000	102.07368		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	102.01900				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	102.25905				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	102.06707				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.56826				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.57670				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.69001				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
GDAA1 On 20/07/2028 Spot Bond					0.00000	100.28961				0.00	0	30,000.00
Total GDAA1 SPOT										0.00	0	30,000.00
Total For GDAA1										0.00	0	30,000.00
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.29506				0.00	0	
Total GDAB1 SPOT										0.00	0	
Total For GDAB1										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.21190				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.01971				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.08691				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.54861				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.84000	119.67056	4.84000	119.64787				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.64070				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.20400	103.32925	9.20400	103.30364				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.17797				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.90500	104.61081	7.90500	104.58864				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.48564				0.00	685,112,800	9,577,478,200
Total GRT23 SPOT										0.00	685,112,800	9,577,478,200
Total For GRT23										0.00	685,112,800	9,577,478,200
GRT25 On 09/03/2025 Spot Bond					0.00000	102.30155				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.80269				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.18535				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.72609				0.00	240,411,600	60,102,900
Total GRT29 SPOT										0.00	240,411,600	60,102,900
Total For GRT29										0.00	240,411,600	60,102,900
GRT30 On 10/12/2025 Spot Bond					0.00000	102.18768				0.00	0	
Total GRT30 SPOT										0.00	0	

Contract 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 GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.98531				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.95765				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.59503				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.40176				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.64572				0.00	1,280,000,000	640,000,000
Total GRT36 SPOT										0.00	1,280,000,000	640,000,000
Total For GRT36										0.00	1,280,000,000	640,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	101.74517				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.28021				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.07254				0.00	513,834,800	128,458,700
Total GRT41 SPOT										0.00	513,834,800	128,458,700
Total For GRT41										0.00	513,834,800	128,458,700
GRT42 On 20/11/2026 Spot Bond					0.00000	100.51619				0.00	513,834,800	128,458,700
Total GRT42 SPOT										0.00	513,834,800	128,458,700
Total For GRT42										0.00	513,834,800	128,458,700
GRT47 On 22/04/2024 Spot Bond					0.00000	100.77617				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.00105				0.00	513,834,800	128,458,700
Total GRT48 SPOT										0.00	513,834,800	128,458,700
Total For GRT48										0.00	513,834,800	128,458,700
GRT49 On 10/06/2025 Spot Bond					0.00000	101.75308				0.00	0	39,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT49 SPOT										0.00	0	39,000,00
Total For GRT49										0.00	0	39,000,00
GRT50 On 10/06/2027 Spot Bond					0.00000	102.20158				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.59601				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.65772				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	99.99969				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.78286				0.00	24,000,000	23,000,00
Total GRT54 SPOT										0.00	24,000,000	23,000,00
Total For GRT54										0.00	24,000,000	23,000,00
GRT55 On 09/06/2028 Spot Bond					0.00000	102.00903				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	101.92423				0.00	2,000,000,000	1,000,000,00
Total GRT56 SPOT										0.00	2,000,000,000	1,000,000,00
Total For GRT56										0.00	2,000,000,000	1,000,000,00
GS0009 On 08/11/2023 Spot Bond					0.00000	100.04805				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.52500	9.52500	9.52500	100.91836				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	102.11619				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.37272				0.00	0	
Total H112T1 SPOT										0.00	0	
Total For H112T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H116T4 On 20/10/2023 Spot Bond					0.00000	100.54295				0.00	0	
Total H116T4 SPOT										0.00	0	
Total For H116T4										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.99232				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	101.05278				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.66965				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.49009				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.31800				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.30172				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	102.81712				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.85596				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.44347				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.22828				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.63345				0.00	0	
Total HILB11 SPOT										0.00	0	

Contract 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 HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.92484				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.62221				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.34053				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.13732				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.24850				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.01345				0.00	745,152,400	186,288,10
Total HILB18 SPOT										0.00	745,152,400	186,288,10
Total For HILB18										0.00	745,152,400	186,288,10
HWAY2 On 07/12/2023 Spot Bond			5.46500	333.39868	5.46500	333.32999				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.59500	5.59500	5.59500	332.94067				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.76000	102.76712	10.76000	102.73736				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.37000	77.91912	5.37000	114.52248				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.45500	81.37267	12.45500	81.34595			49,820,000,000.00		4,000,000	4,348,778,80
Total HWAY34 SPOT									49,820,000,000.00		4,000,000	4,348,778,80
Total For HWAY34									49,820,000,000.00		4,000,000	4,348,778,80
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.48939	100.00000	9.46849				0.00	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 HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.47500	80.48984	12.47500	80.46337				99,800,000,000.00	8,000,000	4,592,000,00
Total HWAY35 SPOT										99,800,000,000.00	8,000,000	4,592,000,00
Total For HWAY35										99,800,000,000.00	8,000,000	4,592,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.48248	100.00000	9.46160				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.34000	169.46382	4.35000	169.40989				459,605,185,436,000.00	566,729,305,400	469,327,793,90
Total I2025 SPOT										459,605,185,436,000.00	566,729,305,400	469,327,793,90
Total For I2025										459,605,185,436,000.00	566,729,305,400	469,327,793,90
I2029 On 31/03/2029 Spot Bond			4.37000	123.72533	4.37000	123.70342				988,555,405,929,000.00	226,214,051,700	355,279,607,50
Total I2029 SPOT										988,555,405,929,000.00	226,214,051,700	355,279,607,50
Total For I2029										988,555,405,929,000.00	226,214,051,700	355,279,607,50
I2031 On 31/01/2031 Spot Bond			4.55000	100.33151	4.55000	100.31333				0.00	0	42,200,000,00
Total I2031 SPOT										0.00	0	42,200,000,00
Total For I2031										0.00	0	42,200,000,00
I2033 On 28/02/2033 Spot Bond			4.69000	118.48108	4.72000	118.16176				940,481,412,380,000.00	413,748,702,000	451,356,256,30
Total I2033 SPOT										940,481,412,380,000.00	413,748,702,000	451,356,256,30
Total For I2033										940,481,412,380,000.00	413,748,702,000	451,356,256,30
I2038 On 31/01/2038 Spot Bond			4.91000	127.39909	4.91000	127.37478				478,235,557,452,000.00	97,400,317,200	362,992,606,90
Total I2038 SPOT										478,235,557,452,000.00	97,400,317,200	362,992,606,90
Total For I2038										478,235,557,452,000.00	97,400,317,200	362,992,606,90
I2046 On 31/03/2046 Spot Bond			4.91000	112.56435	4.91000	112.54280				203,300,139,858,000.00	41,405,323,800	425,320,535,90
Total I2046 SPOT										203,300,139,858,000.00	41,405,323,800	425,320,535,90
Total For I2046										203,300,139,858,000.00	41,405,323,800	425,320,535,90
I2050 On 31/12/2050 Spot Bond			4.93000	111.94893	4.91000	112.31502				289,167,105,529,000.00	58,654,585,300	475,100,656,40
Total I2050 SPOT										289,167,105,529,000.00	58,654,585,300	475,100,656,40
Total For I2050										289,167,105,529,000.00	58,654,585,300	475,100,656,40
IBG01 On 07/02/2025 Spot Bond					0.00000	99.97871				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.75365				0.00	20,000,000	5,000,00
Total IBG02 SPOT										0.00	20,000,000	5,000,00
Total For IBG02										0.00	20,000,000	5,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL109 On 07/12/2023 Spot Bond			5.26500	333.61064	5.26500	333.54366				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.14495				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.89288				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.71536				0.00	1,716,628,800	429,157,200
Total IBL134 SPOT										0.00	1,716,628,800	429,157,200
Total For IBL134										0.00	1,716,628,800	429,157,200
IBL135 On 22/11/2024 Spot Bond					0.00000	102.15356				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.92577				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.43441				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.35978				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.45051				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.10571				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.88749				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.92944				0.00	0	
Total IBL149 SPOT										0.00	0	

Contract 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 IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.72463				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.22882				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.93858				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.76865				0.00	764,852,400	191,213,10
Total IBL163 SPOT										0.00	764,852,400	191,213,10
Total For IBL163										0.00	764,852,400	191,213,10
IBL167 On 18/05/2024 Spot Bond					0.00000	99.91214				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.93819				0.00	2,608,999,600	652,249,90
Total IBL168 SPOT										0.00	2,608,999,600	652,249,90
Total For IBL168										0.00	2,608,999,600	652,249,90
IBL177 On 19/07/2024 Spot Bond					0.00000	100.78190				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.68542				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.95565				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	102.14936				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.82144				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.28984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.85150				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.18936				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.97233				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.71993				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.42792				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.95981				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.40635				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.51907				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.11112				0.00	0	67,000,00
Total IBL206 SPOT										0.00	0	67,000,00
Total For IBL206										0.00	0	67,000,00
IBL208 On 31/01/2025 Spot Bond					0.00000	99.72057				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.79183				0.00	1,014,237,200	253,559,30
Total IBL210 SPOT										0.00	1,014,237,200	253,559,30
Total For IBL210										0.00	1,014,237,200	253,559,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL216 On 18/03/2025 Spot Bond					0.00000	101.48590				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.39780				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.89730				0.00	0	90,000,00
Total IBL219 SPOT										0.00	0	90,000,00
Total For IBL219										0.00	0	90,000,00
IBL220 On 31/03/2027 Spot Bond					0.00000	99.35393				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.45500	8.45500	8.45500	101.27705				0.00	0	100,000,00
Total IBL222 SPOT										0.00	0	100,000,00
Total For IBL222										0.00	0	100,000,00
IBL223 On 10/05/2027 Spot Bond					0.00000	99.80948				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.93315				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.98194				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.81790				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.79578				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.27918				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.44329				0.00	0	
Total IBL230 SPOT										0.00	0	

Contract 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 IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.42208				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.35500	9.35500	9.35500	100.44899				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.18968				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.21811				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.28717				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.93574				0.00	0	160,000,00
Total IBL236 SPOT										0.00	0	160,000,00
Total For IBL236										0.00	0	160,000,00
IBL237 On 08/07/2024 Spot Bond					0.00000	99.06532				0.00	0	103,000,00
Total IBL237 SPOT										0.00	0	103,000,00
Total For IBL237										0.00	0	103,000,00
IBL238 On 14/07/2024 Spot Bond			8.99500	8.99500	8.99500	100.61192				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.68123				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.50027				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/01/2024 Spot Bond			9.94500	9.94500	9.94500	99.98983				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.37779				0.00	0	47,000,00

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 IBL242 SPOT										0.00	0	47,000,00
Total For IBL242										0.00	0	47,000,00
IBL243 On 04/08/2024 Spot Bond			8.68500	8.68500	8.68500	100.27784				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.26000	10.26000	10.26000	96.43238				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.80532				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.25676				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.40500	101.27711	8.40500	101.25421				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.80613				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.05353				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.96551				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.69166				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.54553				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.57594				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL260 On 20/12/2027 Spot Bond					0.00000	100.56620				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.27115				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.27658				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.46044				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	99.87145				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	99.84358				0.00	1,810,788,400	452,697,100
Total IBL267 SPOT										0.00	1,810,788,400	452,697,100
Total For IBL267										0.00	1,810,788,400	452,697,100
IBL268 On 24/02/2028 Spot Bond					0.00000	102.11479				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.64416				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.88563				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.80392				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.68500	100.11477	9.68500	100.08862				0.00	0	
Total IBL60 SPOT										0.00	0	

Contract 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 IBL60									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.20504			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG0€ On 24/11/2024 Spot Bond			9.93500	101.56774	9.93500	101.54098		1,135,030,036,000.00	114,245,600	128,561,40	
Total IDCG06 SPOT								1,135,030,036,000.00	114,245,600	128,561,40	
Total For IDCG06								1,135,030,036,000.00	114,245,600	128,561,40	
IDCG0€ On 13/05/2030 Spot Bond			11.21500	102.99807	11.21500	102.98112		0.00	0		
Total IDCG08 SPOT								0.00	0		
Total For IDCG08								0.00	0		
IDCG11 On 05/12/2026 Spot Bond			10.49500	102.78124	10.49500	102.75252		41,980,000,000.00	4,000,000	1,000,00	
Total IDCG11 SPOT								41,980,000,000.00	4,000,000	1,000,00	
Total For IDCG11								41,980,000,000.00	4,000,000	1,000,00	
IDCG1€ On 12/11/2023 Spot Bond					0.00000	100.04571		0.00	0		
Total IDCG15 SPOT								0.00	0		
Total For IDCG15								0.00	0		
IDCG1€ On 12/11/2025 Spot Bond					0.00000	98.40775		0.00	0		
Total IDCG16 SPOT								0.00	0		
Total For IDCG16								0.00	0		
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.05302		0.00	0		
Total IDCG17 SPOT								0.00	0		
Total For IDCG17								0.00	0		
IDCG1€ On 12/03/2024 Spot Bond					0.00000	101.51935		0.00	0	2,000,00	
Total IDCG19 SPOT								0.00	0	2,000,00	
Total For IDCG19								0.00	0	2,000,00	
IDCG2€ On 18/12/2024 Spot Bond					0.00000	101.13717		0.00	1,138,315,200	284,578,80	
Total IDCG22 SPOT								0.00	1,138,315,200	284,578,80	
Total For IDCG22								0.00	1,138,315,200	284,578,80	
IDCG2€ On 29/01/2027 Spot Bond					0.00000	97.43734		0.00	375,643,600	93,910,90	
Total IDCG23 SPOT								0.00	375,643,600	93,910,90	
Total For IDCG23								0.00	375,643,600	93,910,90	
IFC01 On 10/12/2024 Spot Bond			9.24500	100.81171	9.24500	100.78682		0.00	0		
Total IFC01 SPOT								0.00	0		
Total For IFC01								0.00	0		
INLV01 On 12/08/2024 Spot Bond					0.00000	101.56270		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.37017				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	104.02856				0.00	2,954,961,600	738,740,400
Total INLV07 SPOT										0.00	2,954,961,600	738,740,400
Total For INLV07										0.00	2,954,961,600	738,740,400
INLV08 On 12/06/2026 Spot Bond					0.00000	106.47557				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	103.06759				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.23450				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	102.33262				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.96169				0.00	0	647,000,000
Total INLV12 SPOT										0.00	0	647,000,000
Total For INLV12										0.00	0	647,000,000
INLV13 On 28/06/2028 Spot Bond					0.00000	101.40890				0.00	0	1,520,000,000
Total INLV13 SPOT										0.00	0	1,520,000,000
Total For INLV13										0.00	0	1,520,000,000
INLV14 On 30/09/2028 Spot Bond					0.00000	101.19092				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.68413				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.38733				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	101.90144				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.08761				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.57594				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	102.10841				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	102.12989				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	102.07608				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	102.11919				0.00	1,086,735,600	271,683,900
Total IPF38 SPOT										0.00	1,086,735,600	271,683,900
Total For IPF38										0.00	1,086,735,600	271,683,900
IPF39 On 23/02/2029 Spot Bond					0.00000	102.12989				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.82621				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.74785				0.00	0	4,000,000
Total IPFG01 SPOT										0.00	0	4,000,000
Total For IPFG01										0.00	0	4,000,000
IPFG02 On 23/02/2026 Spot Bond					0.00000	102.05453				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.17826				0.00	0	14,000,000
Total IV050 SPOT										0.00	0	14,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV050										0.00	0	14,000,00
IVC140 On 18/04/2024 Spot Bond					0.00000	100.79481				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.47293				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.96524				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.62500	99.47389	8.62500	99.45094				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.79674				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2024 Spot Bond			7.63500	99.84043	7.63500	99.82010				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.02142				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.67500	103.23429	8.67500	103.20987				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.86991				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.61500	103.20780	8.61500	103.18356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	99.84356				0.00	0	120,000,00
Total IVC204 SPOT										0.00	0	120,000,00
Total For IVC204										0.00	0	120,000,00
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.05980				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.85500	101.91553	8.85500	101.89140				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.64000	9.64000	9.64000	9.64000				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.31452				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.70616				0.00	965,297,200	241,324,30
Total IVC224 SPOT										0.00	965,297,200	241,324,30
Total For IVC224										0.00	965,297,200	241,324,30
IVC225 On 27/09/2023 Spot Bond			10.49500	10.49500	10.49500	100.74703				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.95650				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.86500	9.86500	9.86500	100.21243				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.67318				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC230 On 26/01/2024 Spot Bond			8.84000	8.84000	8.84000	100.48330				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.46500	9.46500	9.46500	100.49363				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	102.03502				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.55111				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.54295				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.42271				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.56490				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	102.10216				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.55121				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.53042				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	102.08340				0.00	0	70,000,00
Total IVC242 SPOT										0.00	0	70,000,00
Total For IVC242										0.00	0	70,000,00
IVC243 On 27/12/2023 Spot Bond					0.00000	101.18024				0.00	0	
Total IVC243 SPOT										0.00	0	

Contract 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 IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.53593				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.54416				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond			102.12195		0.00000	103.54254				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond			102.12195		0.00000	104.02966				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.60529				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.43271				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.41500	8.41500	8.41500	100.95451				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			10.99500	10.99500	10.99500	101.01487				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.58139				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.62274				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.67501				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	101.05465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.63964				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.80953				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	101.05465				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.40459				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.95034				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.22338				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.49389				0.00	0	
Total IVC264 SPOT										0.00	0	
Total For IVC264										0.00	0	
IVC267 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	
Total IVC267 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For IVC267									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total JIBAR SPOT									0.00	0	0	
Total For JIBAR									0.00	0	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.75756			0.00	0	0	
Total KAP014 SPOT									0.00	0	0	
Total For KAP014									0.00	0	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.38848			0.00	342,556,400	85,639,100	
Total KAP015 SPOT									0.00	342,556,400	85,639,100	
Total For KAP015									0.00	342,556,400	85,639,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.65361				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.29320				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.37097				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.59567				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.44542				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	99.79237				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	102.05822				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.96219				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.10156				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.14217				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	101.20484				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	99.79307				0.00	0	
Total KAP028 SPOT										0.00	0	

Contract 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 KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	99.79027				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.99500	115.57007	9.99500	115.53944				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.57096				0.00	257,120,800	64,280,200
Total LGL09 SPOT										0.00	257,120,800	64,280,200
Total For LGL09										0.00	257,120,800	64,280,200
LGL10 On 08/10/2025 Spot Bond					0.00000	101.64900				0.00	1,527,536,000	381,884,000
Total LGL10 SPOT										0.00	1,527,536,000	381,884,000
Total For LGL10										0.00	1,527,536,000	381,884,000
LGL11 On 09/09/2026 Spot Bond					0.00000	104.91134				0.00	1,104,982,000	276,245,500
Total LGL11 SPOT										0.00	1,104,982,000	276,245,500
Total For LGL11										0.00	1,104,982,000	276,245,500
LGL12 On 04/10/2027 Spot Bond					0.00000	101.88865				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.35890				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.52571				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.69959				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.69372				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.68786				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.92197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.06236				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.56000	14.56000	14.56000	104.37027				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	99.87463				0.00	300,514,800	75,128,700
Total MBF068 SPOT										0.00	300,514,800	75,128,700
Total For MBF068										0.00	300,514,800	75,128,700
MBF07i On 28/05/2024 Spot Bond					0.00000	102.10651				0.00	2,000,000,000	2,000,000,000
Total MBF070 SPOT										0.00	2,000,000,000	2,000,000,000
Total For MBF070										0.00	2,000,000,000	2,000,000,000
MBF07 On 17/09/2024 Spot Bond					0.00000	101.48248				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	102.10247				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	101.30092				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07 On 31/05/2024 Spot Bond					0.00000	101.81915				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07 On 21/05/2026 Spot Bond					0.00000	101.86356				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.21979				0.00	236,364,000	59,091,000
Total MBP045 SPOT										0.00	236,364,000	59,091,000
Total For MBP045										0.00	236,364,000	59,091,000
MBP04 On 26/02/2024 Spot Bond					0.00000	102.16793				0.00	330,431,600	82,607,900
Total MBP047 SPOT										0.00	330,431,600	82,607,900
Total For MBP047										0.00	330,431,600	82,607,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/03/2024 Spot Bond					0.00000	101.42895				0.00	2,150,043,200	537,510,80
Total MBP049 SPOT										0.00	2,150,043,200	537,510,80
Total For MBP049										0.00	2,150,043,200	537,510,80
MBP05 On 26/03/2024 Spot Bond					0.00000	101.24322				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.24500	9.24500	9.24500	103.62389				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.88389				0.00	0	310,000,00
Total MMIG06 SPOT										0.00	0	310,000,00
Total For MMIG06										0.00	0	310,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.22556				0.00	0	5,230,000,00
Total MMIG07 SPOT										0.00	0	5,230,000,00
Total For MMIG07										0.00	0	5,230,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	102.48017				0.00	76,485,200	19,121,30
Total MML01 SPOT										0.00	76,485,200	19,121,30
Total For MML01										0.00	76,485,200	19,121,30
MML02 On 10/12/2026 Spot Bond			9.91500	99.81183	9.91500	99.78545			116,477,454,000.00		11,747,600	2,936,90
Total MML02 SPOT									116,477,454,000.00		11,747,600	2,936,90
Total For MML02									116,477,454,000.00		11,747,600	2,936,90
MML03 On 15/03/2028 Spot Bond					0.00000	103.03479				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.14500	95.03781	10.14500	94.99182				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.89521				0.00	911,433,200	227,858,30
Total MML05 SPOT										0.00	911,433,200	227,858,30
Total For MML05										0.00	911,433,200	227,858,30
MML06 On 25/05/2029 Spot Bond			10.46000	100.17293	10.46000	100.14519				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.10037				0.00	0	
Total MTN10 SPOT										0.00	0	

Contract 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 MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.37870				0.00	599,473,600	149,868,400
Total MTN13 SPOT										0.00	599,473,600	149,868,400
Total For MTN13										0.00	599,473,600	149,868,400
MTN15 On 10/05/2024 Spot Bond					0.00000	100.36501				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.54860				0.00	0	4,000,000
Total MTN17 SPOT										0.00	0	4,000,000
Total For MTN17										0.00	0	4,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.94071				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.45740				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.47241				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.84000	96.92216	9.84000	96.89686				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.24849				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.79629				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.87036				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.51598				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.12646				0.00	571,850,400	146,962,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN28 SPOT										0.00	571,850,400	146,962,60
Total For MTN28										0.00	571,850,400	146,962,60
MTN29 On 15/03/2027 Spot Bond					0.00000	102.73360				0.00	2,471,572,000	617,893,00
Total MTN29 SPOT										0.00	2,471,572,000	617,893,00
Total For MTN29										0.00	2,471,572,000	617,893,00
MTN30 On 15/09/2028 Spot Bond					0.00000	103.24335				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.95546				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.63117				0.00	0	306,800,00
Total MTN32 SPOT										0.00	0	306,800,00
Total For MTN32										0.00	0	306,800,00
MTN33 On 13/09/2029 Spot Bond					0.00000	102.48146				0.00	1,331,817,600	332,954,40
Total MTN33 SPOT										0.00	1,331,817,600	332,954,40
Total For MTN33										0.00	1,331,817,600	332,954,40
MTN35 On 14/11/2027 Spot Bond					0.00000	100.41109				0.00	737,700,000	184,425,00
Total MTN35 SPOT										0.00	737,700,000	184,425,00
Total For MTN35										0.00	737,700,000	184,425,00
MTN36 On 14/11/2029 Spot Bond					0.00000	99.89065				0.00	1,323,192,400	330,798,10
Total MTN36 SPOT										0.00	1,323,192,400	330,798,10
Total For MTN36										0.00	1,323,192,400	330,798,10
MTN37 On 29/06/2026 Spot Bond					0.00000	101.14894				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.48273				0.00	0	
Total MTN38 SPOT										0.00	0	
Total For MTN38										0.00	0	
MTN39 On 29/06/2030 Spot Bond					0.00000	101.20314				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	102.27377				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	102.37684				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	102.25181				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	102.25193				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	102.18172				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	102.05099				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.58157				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.75386				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.91216				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.75500	99.66899	10.75500	99.64062			163,983,636,000.00	15,247,200	3,811,80	
Total NAM04 SPOT									163,983,636,000.00	15,247,200	3,811,80	
Total For NAM04									163,983,636,000.00	15,247,200	3,811,80	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.58473			0.00	0		
Total NBG02G SPOT									0.00	0		
Total For NBG02G									0.00	0		
NBG03 On 30/04/2026 Spot Bond					0.00000	100.95412			0.00	342,556,400	85,639,10	
Total NBG03G SPOT									0.00	342,556,400	85,639,10	
Total For NBG03G									0.00	342,556,400	85,639,10	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.67005			0.00	5,383,663,200	5,095,915,80	
Total NBG05G SPOT									0.00	5,383,663,200	5,095,915,80	

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 NBG05G										0.00	5,383,663,200	5,095,915,80
NBG06 On 29/07/2028 Spot Bond					0.00000	100.27457				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.53034				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.20500	104.11817	9.20500	104.09271			135,442,370,000.00		14,714,000	6,588,50
Total NBK13A SPOT									135,442,370,000.00		14,714,000	6,588,50
Total For NBK13A									135,442,370,000.00		14,714,000	6,588,50
NBK16 On 12/02/2025 Spot Bond			9.32500	100.13237	9.32500	100.10716			18,661,980,760,000.00		2,001,284,800	928,541,20
Total NBK16A SPOT									18,661,980,760,000.00		2,001,284,800	928,541,20
Total For NBK16A									18,661,980,760,000.00		2,001,284,800	928,541,20
NBK17 On 22/04/2026 Spot Bond			9.53500	103.95671	9.53500	103.93026				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.30500	104.53562	9.30500	104.50965			4,889,464,852,000.00		525,466,400	131,366,60
Total NBK20A SPOT									4,889,464,852,000.00		525,466,400	131,366,60
Total For NBK20A									4,889,464,852,000.00		525,466,400	131,366,60
NBK21 On 21/07/2027 Spot Bond			9.74500	103.43488	9.74500	103.40814				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.37300	107.10615	8.37300	107.08228				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.74500	106.54233	9.74500	106.51478				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 12/02/2025 Spot Bond					0.00000	101.08765				0.00	1,031,060,800	257,765,20
Total NBK25B SPOT										0.00	1,031,060,800	257,765,20
Total For NBK25B										0.00	1,031,060,800	257,765,20
NBK26 On 22/04/2026 Spot Bond					0.00000	102.62261				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.34000	107.08446	9.34000	107.05790			3,571,223,720,000.00		382,358,000	95,589,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK27A SPOT									3,571,223,720,000.00	382,358,000	95,589,500
Total For NBK27A									3,571,223,720,000.00	382,358,000	95,589,500
NBK29 On 31/07/2026 Spot Bond			9.48500	102.88185	9.48500	102.85595			2,866,458,056,000.00	302,209,600	75,552,400
Total NBK29A SPOT									2,866,458,056,000.00	302,209,600	75,552,400
Total For NBK29A									2,866,458,056,000.00	302,209,600	75,552,400
NBK30 On 20/02/2024 Spot Bond			9.17500	104.76926	9.17500	104.74329			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK31 On 09/11/2023 Spot Bond			9.28500	102.36149	9.28500	102.33604			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK36 On 10/05/2026 Spot Bond					0.00000	102.39077			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK4 On 28/10/2024 Spot Bond					0.00000	86.88354			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40 On 31/07/2026 Spot Bond					0.00000	102.47405			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK43 On 20/02/2024 Spot Bond					0.00000	102.73017			0.00	126,168,000	31,542,000
Total NBK43B SPOT									0.00	126,168,000	31,542,000
Total For NBK43B									0.00	126,168,000	31,542,000
NBK46 On 15/08/2025 Spot Bond					0.00000	100.93472			0.00	5,000,000,000	5,000,000,000
Total NBK46B SPOT									0.00	5,000,000,000	5,000,000,000
Total For NBK46B									0.00	5,000,000,000	5,000,000,000
NBK47 On 15/02/2028 Spot Bond					0.00000	101.82408			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK49 On 09/11/2023 Spot Bond					0.00000	100.18288			0.00	0	0
Total NBK49B SPOT									0.00	0	0
Total For NBK49B									0.00	0	0
NBK50 On 09/11/2025 Spot Bond					0.00000	100.44116			0.00	0	0
Total NBK50B SPOT									0.00	0	0
Total For NBK50B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK52I On 21/02/2024 Spot Bond					0.00000	102.40241				0.00	342,556,400	85,639,10
Total NBK52B SPOT										0.00	342,556,400	85,639,10
Total For NBK52B										0.00	342,556,400	85,639,10
NBK53I On 21/02/2026 Spot Bond					0.00000	102.82314				0.00	342,556,400	85,639,10
Total NBK53B SPOT										0.00	342,556,400	85,639,10
Total For NBK53B										0.00	342,556,400	85,639,10
NBK54I On 21/02/2029 Spot Bond					0.00000	103.27178				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.53646				0.00	513,834,800	128,458,70
Total NBKB56 SPOT										0.00	513,834,800	128,458,70
Total For NBKB56										0.00	513,834,800	128,458,70
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.42533				0.00	764,852,400	191,213,10
Total NBKB57 SPOT										0.00	764,852,400	191,213,10
Total For NBKB57										0.00	764,852,400	191,213,10
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.19347				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	102.17837				0.00	208,959,600	52,239,90
Total NBKB60 SPOT										0.00	208,959,600	52,239,90
Total For NBKB60										0.00	208,959,600	52,239,90
NBKB6 On 24/02/2027 Spot Bond					0.00000	102.40267				0.00	10,163,465,200	2,540,866,30
Total NBKB61 SPOT										0.00	10,163,465,200	2,540,866,30
Total For NBKB61										0.00	10,163,465,200	2,540,866,30
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.81091				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.96308				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.08399				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	102.28574				0.00	0	
Total NBKB65 SPOT										0.00	0	

Contract 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 NBKB65									0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	102.09089			0.00	24,000,000	6,000,00
Total NBKB66 SPOT									0.00	24,000,000	6,000,00
Total For NBKB66									0.00	24,000,000	6,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	102.10614			0.00	2,000,000,000	1,000,000,00
Total NBKB67 SPOT									0.00	2,000,000,000	1,000,000,00
Total For NBKB67									0.00	2,000,000,000	1,000,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.38645			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			10.74000	104.10152	10.74000	104.07192			0.00	0	20,000,00
Total NCLN83 SPOT									0.00	0	20,000,00
Total For NCLN83									0.00	0	20,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.46436			0.00	371,752,000	92,938,00
Total NCLN84 SPOT									0.00	371,752,000	92,938,00
Total For NCLN84									0.00	371,752,000	92,938,00
NCLN8 On 20/03/2024 Spot Bond			10.39500	104.13674	10.39500	104.10806		2,839,627,098,000.00		273,172,400	68,293,10
Total NCLN85 SPOT								2,839,627,098,000.00		273,172,400	68,293,10
Total For NCLN85								2,839,627,098,000.00		273,172,400	68,293,10
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.47127			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.48213			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.49593			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.93821			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.93821				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	102.35657				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.43660				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.47428				0.00	4,452,934,800	1,113,233,700
Total NGL07 SPOT										0.00	4,452,934,800	1,113,233,700
Total For NGL07										0.00	4,452,934,800	1,113,233,700
NGL08 On 02/07/2025 Spot Bond					0.00000	104.70523				0.00	2,734,614,000	683,653,500
Total NGL08 SPOT										0.00	2,734,614,000	683,653,500
Total For NGL08										0.00	2,734,614,000	683,653,500
NGL09 On 19/06/2026 Spot Bond					0.00000	102.28418				0.00	3,687,036,000	921,759,000
Total NGL09 SPOT										0.00	3,687,036,000	921,759,000
Total For NGL09										0.00	3,687,036,000	921,759,000
NGL10 On 27/12/2026 Spot Bond					0.00000	101.27517				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	102.30204				0.00	2,000,000,000	1,000,000,000
Total NGL11 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NGL11										0.00	2,000,000,000	1,000,000,000
NGLT1: On 20/10/2023 Spot Bond					0.00000	101.23296				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.15833				0.00	0	338,525,000
Total NGT103 SPOT										0.00	0	338,525,000
Total For NGT103										0.00	0	338,525,000
NGT10: On 15/01/2025 Spot Bond					0.00000	103.89327				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	105.34015				0.00	0	
Total NGT105 SPOT										0.00	0	

Contract 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 NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.96262				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.79602				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.04566				0.00	144,000,000	36,000,00
Total NGT108 SPOT										0.00	144,000,000	36,000,00
Total For NGT108										0.00	144,000,000	36,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	100.06349				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.90563				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.43706				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.89229				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11 On 28/06/2028 Spot Bond					0.00000	101.42676				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.62084				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.87741				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.99099				0.00	0	3,081,000,00
Total NHM016 SPOT										0.00	0	3,081,000,00
Total For NHM016										0.00	0	3,081,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.66633				0.00	0	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 NHM019 SPOT										0.00	0	500,000,00
Total For NHM019										0.00	0	500,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.25411				0.00	0	2,971,242,60
Total NHM020 SPOT										0.00	0	2,971,242,60
Total For NHM020										0.00	0	2,971,242,60
NHM02 On 26/11/2026 Spot Bond					0.00000	104.60150				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.61610				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.63472				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	102.12885				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	102.33274				0.00	0	1,505,600,00
Total NHM025 SPOT										0.00	0	1,505,600,00
Total For NHM025										0.00	0	1,505,600,00
NHM02 On 25/05/2028 Spot Bond					0.00000	102.48997				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	232.67207				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	218.63798				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.10500	5.10500	5.10500	167.59823				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.26000	5.26000	5.26000	118.12475				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			5.66000	5.66000	5.66000	116.76339				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.21000	5.21000	5.21000	167.34836				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	281.31144	3.45000	281.26858				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.01000	5.01000	5.01000	167.82475				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.70500	4.70500	4.70500	221.95217				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.85000	220.63340	4.85000	220.59150				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.56000	92.22818	5.56000	118.11628				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.95073				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.73600				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.07126				0.00	0	
Total NN023 SPOT										0.00	0	

Contract 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 NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.39053				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.55965				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.92761				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.59908				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	102.20816				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.60555				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.87974				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.79255				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.50059				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.69088				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.39093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.54341				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.77713				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.33933				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.41379				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.20888				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.52528				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.62401				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.52528				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.98897				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.67162				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN163 On 21/06/2027 Spot Bond					0.00000	101.49726				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.46470				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.77500	10.77500	10.77500	99.63634			129,300,000,000.00		12,000,000	3,000,00
Total NN177 SPOT									129,300,000,000.00		12,000,000	3,000,00
Total For NN177									129,300,000,000.00		12,000,000	3,000,00
NN178 On 02/04/2029 Spot Bond			10.09500	10.09500	10.09500	103.61745			0.00		0	
Total NN178 SPOT									0.00		0	
Total For NN178									0.00		0	
NN179 On 15/09/2028 Spot Bond			10.12000	10.12000	10.12000	102.47455			0.00		0	
Total NN179 SPOT									0.00		0	
Total For NN179									0.00		0	
NN196 On 22/02/2024 Spot Bond					0.00000	102.09898			0.00		0	
Total NN196 SPOT									0.00		0	
Total For NN196									0.00		0	
NN226 On 21/12/2024 Spot Bond					0.00000	101.29440			0.00		0	
Total NN226 SPOT									0.00		0	
Total For NN226									0.00		0	
NN229 On 31/03/2032 Spot Bond					0.00000	101.26596			0.00		0	
Total NN229 SPOT									0.00		0	
Total For NN229									0.00		0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.28185			0.00		0	
Total NN230 SPOT									0.00		0	
Total For NN230									0.00		0	
NN231 On 31/03/2026 Spot Bond					0.00000	101.30172			0.00		0	
Total NN231 SPOT									0.00		0	
Total For NN231									0.00		0	
NN232 On 28/02/2028 Spot Bond					0.00000	101.24741			0.00		0	
Total NN232 SPOT									0.00		0	
Total For NN232									0.00		0	
NN233 On 30/06/2025 Spot Bond					0.00000	103.54509			0.00		0	
Total NN233 SPOT									0.00		0	

Contract 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 NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	101.06318				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	101.02991				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NN238 On 31/07/2026 Spot Bond					0.00000	107.38446				0.00	0	
Total NN238 SPOT										0.00	0	
Total For NN238										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	108.98313				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	157.49000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	143.99000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	159.86000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	157.96000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	155.71839				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF040 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	
NNF080 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	
NNF080 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	
NNF090 On 17/08/2023 Spot Bond					0.00000	99.82984				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF090 On 29/03/2028 Spot Bond					0.00000	101.25494				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF100 On 30/03/2028 Spot Bond					0.00000	101.22481				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF100 On 21/04/2028 Spot Bond					0.00000	101.50561				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF100 On 04/05/2028 Spot Bond					0.00000	100.04561				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	125.22881				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	89.96427				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2054 Spot Bond					0.00000	102.33360				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2055 Spot Bond					0.00000	98.23939				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	102.22974				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	102.25156				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.39473				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	95.04498				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.38247				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	95.04498				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.38247				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.29519				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.15986				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	102.02240				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.51500	105.22694	11.51500	105.19475			87,090,248,000.00	7,563,200	421,890,800	
Total NRA028 SPOT									87,090,248,000.00	7,563,200	421,890,800	
Total For NRA028									87,090,248,000.00	7,563,200	421,890,800	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.55866	100.00000	15.52422			0.00	0		
Total NRA028/R186 SPOT									0.00	0		

Contract 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 NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.99527				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.05935				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.36312				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.39016				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.80549				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.59483				0.00	0	118,000,00
Total NTC36 SPOT										0.00	0	118,000,00
Total For NTC36										0.00	0	118,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.80907				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.18607				0.00	0	9,000,00
Total NTC38 SPOT										0.00	0	9,000,00
Total For NTC38										0.00	0	9,000,00
NTC39 On 14/02/2028 Spot Bond					0.00000	99.89543				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.78167				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.80155				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.66500	107.66282	8.66500	107.63800				0.00	0	1,530,000,00

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 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			9.14500	108.72160	9.14500	108.69519				6,524,562,436,000.00	713,456,800	848,364,200
Total OML10 SPOT										6,524,562,436,000.00	713,456,800	848,364,200
Total For OML10										6,524,562,436,000.00	713,456,800	848,364,200
OML11 On 11/06/2024 Spot Bond					0.00000	102.10638				0.00	2,143,529,200	535,882,300
Total OML11 SPOT										0.00	2,143,529,200	535,882,300
Total For OML11										0.00	2,143,529,200	535,882,300
OML12 On 12/11/2025 Spot Bond					0.00000	101.48163				0.00	1,407,635,600	2,581,908,900
Total OML12 SPOT										0.00	1,407,635,600	2,581,908,900
Total For OML12										0.00	1,407,635,600	2,581,908,900
OML13 On 23/09/2026 Spot Bond					0.00000	102.24014				0.00	0	0
Total OML13 SPOT										0.00	0	0
Total For OML13										0.00	0	0
OML14 On 23/06/2027 Spot Bond					0.00000	102.03581				0.00	0	0
Total OML14 SPOT										0.00	0	0
Total For OML14										0.00	0	0
OML15 On 28/10/2027 Spot Bond					0.00000	100.36057				0.00	0	0
Total OML15 SPOT										0.00	0	0
Total For OML15										0.00	0	0
OML16 On 23/05/2028 Spot Bond					0.00000	102.44529				0.00	2,000,000,000	2,210,000,000
Total OML16 SPOT										0.00	2,000,000,000	2,210,000,000
Total For OML16										0.00	2,000,000,000	2,210,000,000
PARS0 On 13/12/2025 Spot Bond					0.00000	102.12694				0.00	0	0
Total PARS01 SPOT										0.00	0	0
Total For PARS01										0.00	0	0
PARS0 On 13/12/2027 Spot Bond					0.00000	102.62044				0.00	0	0
Total PARS02 SPOT										0.00	0	0
Total For PARS02										0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	102.60597				0.00	0	0
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PEP03 On 05/05/2024 Spot Bond					0.00000	100.54490				0.00	1,712,169,600	428,042,400
Total PEP03 SPOT										0.00	1,712,169,600	428,042,400
Total For PEP03										0.00	1,712,169,600	428,042,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
PEP04 On 05/05/2026 Spot Bond					0.00000	101.27296				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.80464				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	102.09376				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.90995				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	102.07644				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	102.02810				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	102.05720				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.92000	105.94254	8.99500	105.69754			276,611,543,512,000.00	5,972,714,298,600	1,654,640,187,900	
Total R186 SPOT									76,611,543,512,000.00	972,714,298,600	554,640,187,900	
Total For R186									76,611,543,512,000.00	972,714,298,600	554,640,187,900	
R197 On 07/12/2023 Spot Bond			4.19500	334.74923	4.19500	334.69153			434,266,400,000,000.00	103,520,000,000	510,360,634,500	
Total R197 SPOT									14,266,400,000,000.00	103,520,000,000	510,360,634,500	
Total For R197									14,266,400,000,000.00	103,520,000,000	510,360,634,500	
R202 On 07/12/2033 Spot Bond			4.70000	252.98052	4.70000	252.93352			232,806,947,100,000.00	49,533,393,000	107,439,066,500	
Total R202 SPOT									12,806,947,100,000.00	49,533,393,000	107,439,066,500	
Total For R202									12,806,947,100,000.00	49,533,393,000	107,439,066,500	
R2030 On 31/01/2030 Spot Bond			10.21500	89.93104	10.28000	89.62483			919,997,577,193,500.00	2,733,235,200,900	369,651,465,800	
Total R2030 SPOT									19,997,577,193,500.00	733,235,200,900	369,651,465,800	
Total For R2030									19,997,577,193,500.00	733,235,200,900	369,651,465,800	
R2032 On 31/03/2032 Spot Bond			10.92000	88.28641	10.95000	88.11217			440,603,398,556,000.00	3,978,077,234,300	1,941,759,253,300	
Total R2032 SPOT									10,603,398,556,000.00	978,077,234,300	941,759,253,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2032									10,603,398,556,000.00	978,077,234,300	941,759,253,30
R2035 On 28/02/2035 Spot Bond			11.61500	86.75287	11.61500	86.72627			888,429,404,620,000.00	1,712,305,588,000	1,714,799,317,70
Total R2035 SPOT									18,429,404,620,000.00	712,305,588,000	714,799,317,70
Total For R2035									18,429,404,620,000.00	712,305,588,000	714,799,317,70
R2037 On 31/01/2037 Spot Bond			12.01000	77.09541	11.99500	77.15266			789,362,816,518,000.00	3,146,491,491,800	1,887,688,668,10
Total R2037 SPOT									19,362,816,518,000.00	146,491,491,800	387,688,668,10
Total For R2037									19,362,816,518,000.00	146,491,491,800	387,688,668,10
R2040 On 31/01/2040 Spot Bond			12.28500	77.27446	12.24500	77.47835			737,408,117,611,000.00	1,443,826,464,600	1,738,614,698,90
Total R2040 SPOT									37,408,117,611,000.00	443,826,464,600	738,614,698,90
Total For R2040									37,408,117,611,000.00	443,826,464,600	738,614,698,90
R2044 On 31/01/2044 Spot Bond			12.35000	73.61217	12.31500	73.78912			150,309,482,510,000.00	1,712,575,666,600	1,168,156,402,70
Total R2044 SPOT									50,309,482,510,000.00	712,575,666,600	168,156,402,70
Total For R2044									50,309,482,510,000.00	712,575,666,600	168,156,402,70
R2048 On 28/02/2048 Spot Bond			12.25000	76.85724	12.22000	77.00901			086,585,546,550,000.00	3,231,558,003,800	3,060,311,639,60
Total R2048 SPOT									16,585,546,550,000.00	231,558,003,800	060,311,639,60
Total For R2048									16,585,546,550,000.00	231,558,003,800	060,311,639,60
R2053 On 31/03/2053 Spot Bond			12.24500	99.27618	12.22000	99.43352			442,515,594,940,500.00	362,802,416,900	150,980,600,00
Total R2053 SPOT									12,515,594,940,500.00	362,802,416,900	150,980,600,00
Total For R2053									12,515,594,940,500.00	362,802,416,900	150,980,600,00
R209 On 31/03/2036 Spot Bond			11.69000	66.79148	11.69500	66.74671			053,071,341,891,000.00	2,314,206,273,900	858,365,113,80
Total R209 SPOT									53,071,341,891,000.00	314,206,273,900	858,365,113,80
Total For R209									53,071,341,891,000.00	314,206,273,900	858,365,113,80
R210 On 31/03/2028 Spot Bond			4.35000	225.36464	4.35000	225.32485			284,357,885,280,000.00	65,369,628,800	299,606,972,50
Total R210 SPOT									14,357,885,280,000.00	65,369,628,800	299,606,972,50
Total For R210									14,357,885,280,000.00	65,369,628,800	299,606,972,50
R213 On 28/02/2031 Spot Bond			10.67000	84.39922	10.71500	84.17449			028,937,495,094,000.00	1,877,126,288,200	1,405,710,849,30
Total R213 SPOT									18,937,495,094,000.00	877,126,288,200	405,710,849,30
Total For R213									18,937,495,094,000.00	877,126,288,200	405,710,849,30
R214 On 28/02/2041 Spot Bond			12.10500	62.46732	12.07500	62.59306			912,020,350,445,500.00	488,394,907,100	518,540,862,30
Total R214 SPOT									12,020,350,445,500.00	488,394,907,100	518,540,862,30
Total For R214									12,020,350,445,500.00	488,394,907,100	518,540,862,30
RDFB15 On 05/12/2023 Spot Bond					0.00000	102.06038			0.00	0	6,000,00
Total RDFB15 SPOT									0.00	0	6,000,00
Total For RDFB15									0.00	0	6,000,00
RDFB15 On 11/02/2024 Spot Bond					0.00000	100.18988			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.50122				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.65502				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.91718				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.48248				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.42260				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.97911				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.62798				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.49966				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.44240				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.48290				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.72670				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.74017				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.10718				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.45245				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	99.86458				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	103.33105				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.38558				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.44165				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.02098				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.99329				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.07932				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.59861				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.54811				0.00	1,546,928,800	386,732,200
Total RES52 SPOT										0.00	1,546,928,800	386,732,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES52										0.00	1,546,928,800	386,732,200
RES53 On 20/09/2025 Spot Bond					0.00000	101.45986				0.00	1,222,546,800	305,636,700
Total RES53 SPOT										0.00	1,222,546,800	305,636,700
Total For RES53										0.00	1,222,546,800	305,636,700
RES59 On 13/10/2027 Spot Bond					0.00000	100.79307				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.76670				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.56076				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	99.89362				0.00	24,000,000	6,000,000
Total RES62 SPOT										0.00	24,000,000	6,000,000
Total For RES62										0.00	24,000,000	6,000,000
RES63 On 15/09/2026 Spot Bond					0.00000	101.53038				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.40476				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.40062				0.00	204,731,600	51,182,900
Total RFCA2 SPOT										0.00	204,731,600	51,182,900
Total For RFCA2										0.00	204,731,600	51,182,900
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.45721				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.44341				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.51928				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.50549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.67088				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.65711				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.17242				0.00	1,289,835,600	307,822,458,900
Total RN2027 SPOT										0.00	1,289,835,600	307,822,458,900
Total For RN2027										0.00	1,289,835,600	307,822,458,900
RN2030 On 17/09/2030 Spot Bond					0.00000	100.39399				0.00	59,400,000,000	108,500,000,000
Total RN2030 SPOT										0.00	59,400,000,000	108,500,000,000
Total For RN2030										0.00	59,400,000,000	108,500,000,000
RW23 On 10/12/2023 Spot Bond			9.74500	101.47676	9.74500	101.45052			2,686,700,398,000.00		275,700,400	78,925,100
Total RW23 SPOT									2,686,700,398,000.00		275,700,400	78,925,100
Total For RW23									2,686,700,398,000.00		275,700,400	78,925,100
RW28 On 10/12/2028 Spot Bond			11.81000	95.63948	11.81000	95.60950			37,135,364,000.00		3,144,400	786,100
Total RW28 SPOT									37,135,364,000.00		3,144,400	786,100
Total For RW28									37,135,364,000.00		3,144,400	786,100
RW31 On 30/06/2031 Spot Bond			12.02500	94.49264	12.02500	94.46249			0.00		0	
Total RW31 SPOT									0.00		0	
Total For RW31									0.00		0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.68664			0.00	700,000,000		400,000,000
Total RWL26 SPOT									0.00	700,000,000		400,000,000
Total For RWL26									0.00	700,000,000		400,000,000
RWL28 On 30/06/2028 Spot Bond			10.96000	96.43925	10.96000	96.41114			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
SBN02 On 02/08/2024 Spot Bond					0.00000	100.35064			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.63611			0.00	191,213,200	95,606,60
Total SBN03 SPOT									0.00	191,213,200	95,606,60
Total For SBN03									0.00	191,213,200	95,606,60
SBS20 On 15/05/2026 Spot Bond			9.44500	103.81509	9.44500	103.78906		10,637,110,120,000.00	1,126,216,000	281,554,00	
Total SBS20 SPOT								10,637,110,120,000.00	1,126,216,000	281,554,00	
Total For SBS20								10,637,110,120,000.00	1,126,216,000	281,554,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.02297			0.00	2,298,110,800	574,527,70
Total SBS21 SPOT									0.00	2,298,110,800	574,527,70
Total For SBS21									0.00	2,298,110,800	574,527,70
SBS27 On 20/02/2024 Spot Bond			9.46500	100.08709	9.46500	100.06153		19,113,821,658,000.00	2,019,421,200	504,855,30	
Total SBS27 SPOT								19,113,821,658,000.00	2,019,421,200	504,855,30	
Total For SBS27								19,113,821,658,000.00	2,019,421,200	504,855,30	
SBS3 On 25/05/2026 Spot Bond			9.45000	98.71274	9.45000	98.68797		8,768,242,980,000.00	927,856,400	231,964,10	
Total SBS3 SPOT								8,768,242,980,000.00	927,856,400	231,964,10	
Total For SBS3								8,768,242,980,000.00	927,856,400	231,964,10	
SBS31 On 12/06/2027 Spot Bond			9.67000	101.94012	9.67000	101.91382		17,583,216,288,000.00	1,818,326,400	454,581,60	
Total SBS31 SPOT								17,583,216,288,000.00	1,818,326,400	454,581,60	
Total For SBS31								17,583,216,288,000.00	1,818,326,400	454,581,60	
SBS34 On 19/09/2024 Spot Bond			9.44500	104.63298	9.44500	104.60674		0.00	0		
Total SBS34 SPOT								0.00	0		
Total For SBS34								0.00	0		
SBS38 On 29/01/2025 Spot Bond			9.44500	99.83906	9.44500	99.81403		0.00	0		
Total SBS38 SPOT								0.00	0		
Total For SBS38								0.00	0		
SBS39 On 29/01/2030 Spot Bond			10.35500	97.34927	10.35500	97.32256		0.00	0		
Total SBS39 SPOT								0.00	0		
Total For SBS39								0.00	0		
SBS42 On 12/11/2025 Spot Bond			9.40500	105.05623	9.40500	105.03000		2,819,111,130,000.00	299,746,000	74,936,50	
Total SBS42 SPOT								2,819,111,130,000.00	299,746,000	74,936,50	
Total For SBS42								2,819,111,130,000.00	299,746,000	74,936,50	
SBS43 On 12/11/2027 Spot Bond			9.75500	106.27956	9.75500	106.25206		7,267,837,886,000.00	745,037,200	186,259,30	
Total SBS43 SPOT								7,267,837,886,000.00	745,037,200	186,259,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For SBS43										7,267,837,886,000.00	745,037,200	186,259,30
SBS51 On 31/01/2024 Spot Bond			9.12000	9.12000	9.12000	100.51739				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.47737				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.52192				0.00	3,143,012,800	785,753,20
Total SBS53 SPOT										0.00	3,143,012,800	785,753,20
Total For SBS53										0.00	3,143,012,800	785,753,20
SBS57 On 12/06/2024 Spot Bond					0.00000	102.34349				0.00	1,693,528,000	423,382,00
Total SBS57 SPOT										0.00	1,693,528,000	423,382,00
Total For SBS57										0.00	1,693,528,000	423,382,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.94387				0.00	4,613,936,400	1,153,484,10
Total SBS58 SPOT										0.00	4,613,936,400	1,153,484,10
Total For SBS58										0.00	4,613,936,400	1,153,484,10
SBS62 On 31/01/2024 Spot Bond					0.00000	100.56021				0.00	205,636,800	51,409,20
Total SBS62 SPOT										0.00	205,636,800	51,409,20
Total For SBS62										0.00	205,636,800	51,409,20
SBS63 On 31/01/2026 Spot Bond					0.00000	101.21527				0.00	1,027,669,200	256,917,30
Total SBS63 SPOT										0.00	1,027,669,200	256,917,30
Total For SBS63										0.00	1,027,669,200	256,917,30
SBS64 On 31/01/2029 Spot Bond					0.00000	101.56762				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.23595				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.14125				0.00	1,462,750,400	365,687,60
Total SBS67 SPOT										0.00	1,462,750,400	365,687,60
Total For SBS67										0.00	1,462,750,400	365,687,60
SBS68 On 21/11/2024 Spot Bond					0.00000	102.36625				0.00	1,819,626,400	454,906,60
Total SBS68 SPOT										0.00	1,819,626,400	454,906,60
Total For SBS68										0.00	1,819,626,400	454,906,60
SBS69 On 02/12/2034 Spot Bond					0.00000	101.94236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.41979				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.65916				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.40942				0.00	761,039,200	190,259,800
Total SBS72 SPOT										0.00	761,039,200	190,259,800
Total For SBS72										0.00	761,039,200	190,259,800
SBS74 On 26/04/2025 Spot Bond					0.00000	100.60667				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.59390				0.00	951,298,400	237,824,600
Total SBS75 SPOT										0.00	951,298,400	237,824,600
Total For SBS75										0.00	951,298,400	237,824,600
SBS76 On 26/04/2032 Spot Bond					0.00000	102.26243				0.00	2,000,000,000	1,000,000,000
Total SBS76 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS76										0.00	2,000,000,000	1,000,000,000
SBS77 On 19/10/2027 Spot Bond					0.00000	101.26612				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.86989				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.71721				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.82500	9.82500	9.82500	97.76995				0.00	0	30,000,000
Total SBS80 SPOT										0.00	0	30,000,000
Total For SBS80										0.00	0	30,000,000
SBS81 On 08/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			077,000,000,000,000.00	160,770,000,000	89,230,000,000	
Total SBS81 SPOT									'7,000,000,000,000.00	160,770,000,000	89,230,000,000	
Total For SBS81									'7,000,000,000,000.00	160,770,000,000	89,230,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS82 On 08/08/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			762,500,000,000.00	167,625,000,000	92,300,000,00
Total SBS82 SPOT									2,500,000,000,000.00	167,625,000,000	92,300,000,00
Total For SBS82									2,500,000,000,000.00	167,625,000,000	92,300,000,00
SBSI11 On 07/12/2023 Spot Bond			5.09500	333.79103	5.09500	333.72549			0.00	0	
Total SBSI11 SPOT									0.00	0	
Total For SBSI11									0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	237.55091			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSL0 On 08/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000.00	315,500,000,000	152,180,000,00
Total SBSL01 SPOT									50,000,000,000,000.00	315,500,000,000	152,180,000,00
Total For SBSL01									50,000,000,000,000.00	315,500,000,000	152,180,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.80330			0.00	1,200,000,000	800,000,00
Total SBSS01 SPOT									0.00	1,200,000,000	800,000,00
Total For SBSS01									0.00	1,200,000,000	800,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.08479			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.01534			0.00	0	1,926,000,00
Total SBT103 SPOT									0.00	0	1,926,000,00
Total For SBT103									0.00	0	1,926,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.52091			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	104.39625			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.40095			0.00	0	
Total SBT107 SPOT									0.00	0	
Total For SBT107									0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	103.24038			0.00	0	
Total SBT108 SPOT									0.00	0	

Contract 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 SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	101.59516				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	102.27053				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.25433				0.00	3,298,740,400	824,685,10
Total SBT202 SPOT										0.00	3,298,740,400	824,685,10
Total For SBT202										0.00	3,298,740,400	824,685,10
SBT203 On 03/12/2023 Spot Bond			9.88000	102.04848	9.88000	102.02169				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.99250				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.31665				0.00	0	5,000,000,00
Total SBT206 SPOT										0.00	0	5,000,000,00
Total For SBT206										0.00	0	5,000,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.33091				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	104.57203				0.00	0	4,000,000,00
Total SBT208 SPOT										0.00	0	4,000,000,00
Total For SBT208										0.00	0	4,000,000,00
SBT209 On 29/06/2026 Spot Bond					0.00000	102.59838				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.56970				0.00	2,215,134,400	553,783,60
Total SLI5 SPOT										0.00	2,215,134,400	553,783,60
Total For SLI5										0.00	2,215,134,400	553,783,60
SLI6 On 16/08/2028 Spot Bond					0.00000	100.34842				0.00	1,469,362,800	367,340,70
Total SLI6 SPOT										0.00	1,469,362,800	367,340,70
Total For SLI6										0.00	1,469,362,800	367,340,70
SLI7 On 16/08/2028 Spot Bond			9.94500	93.97824	9.94500	93.95305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.95376				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.86378				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.86508				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.86092				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.85846				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.85976				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.86240				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.85822				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.85578				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.85641				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.85702				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.85283				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	102.07186				0.00	1,127,010,800	281,752,70
Total SNT05 SPOT										0.00	1,127,010,800	281,752,70
Total For SNT05										0.00	1,127,010,800	281,752,70
SNT06 On 16/05/2027 Spot Bond					0.00000	100.59308				0.00	614,932,400	153,733,10
Total SNT06 SPOT										0.00	614,932,400	153,733,10
Total For SNT06										0.00	614,932,400	153,733,10
SNT07 On 06/04/2028 Spot Bond					0.00000	100.97063				0.00	1,400,000,000	800,000,00
Total SNT07 SPOT										0.00	1,400,000,000	800,000,00
Total For SNT07										0.00	1,400,000,000	800,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	101.00103				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.49877				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.45430				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.03208				0.00	513,834,800	128,458,70
Total SPDA14 SPOT										0.00	513,834,800	128,458,70
Total For SPDA14										0.00	513,834,800	128,458,70
SPDA1 On 21/08/2026 Spot Bond					0.00000	102.05828				0.00	1,048,222,800	262,055,70
Total SPDA15 SPOT										0.00	1,048,222,800	262,055,70
Total For SPDA15										0.00	1,048,222,800	262,055,70
SPDA1 On 21/08/2025 Spot Bond					0.00000	102.03426				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	102.06470				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.45499				0.00	0	
Total SPG004 SPOT										0.00	0	

Contract 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 SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.98423				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	102.00503				0.00	0	3,350,000,00
Total SPG007 SPOT										0.00	0	3,350,000,00
Total For SPG007										0.00	0	3,350,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	101.27094				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	102.22722				0.00	0	10,000,00
Total SPG010 SPOT										0.00	0	10,000,00
Total For SPG010										0.00	0	10,000,00
SPG01: On 12/07/2025 Spot Bond					0.00000	101.17088				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	101.60285				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG01: On 03/07/2028 Spot Bond					0.00000	101.15694				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.09338				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.77222				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			5.85000	5.85000	5.85000	165.83611				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.97000	105.79608	8.97000	105.77073				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.20500	86.51201	10.20500	86.48861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	101.43458				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	101.00320				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			9.42500	103.21836	9.42500	103.19215				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.51000	118.82422	5.51000	118.79967				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.13036				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.29008				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.33399				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			5.22500	5.22500	5.22500	333.58642				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 31/01/2025 Spot Bond			5.25500	5.25500	5.25500	167.24143				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.81000	5.81000	5.81000	114.76825				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.21000	5.21000	5.21000	118.43047				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	214.33825				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.52873				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	102.11877				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.75279				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.08136				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.57500	5.57500	5.57500	235.09643				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.77699				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.87220				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.94500	86.82932	10.94500	86.80417				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.59388				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.51000	214.56373	5.51000	214.51920				0.00	0	
Total SSN104 SPOT										0.00	0	

Contract 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 SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.65000	233.68756	5.65000	233.63823				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	96.51220				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2023 Spot Bond					0.00000	101.58507				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.80549				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.95677				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.76580				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.90923				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.71500	7.71500	7.71500	101.40618				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.09263				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.33754				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.94384	111.97819	4.94384	111.95666				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.94278	45.94648	4.94278	111.68086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 28/09/2027 Spot Bond					0.00000	101.07889				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 09/06/2024 Spot Bond					0.00000	101.59361				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN180 On 18/02/2024 Spot Bond					0.00000	102.06977				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN183 On 20/09/2023 Spot Bond					0.00000	101.30965				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN195 On 17/11/2023 Spot Bond			4.84500	4.84500	4.84500	100.88426				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN196 On 17/05/2028 Spot Bond					0.00000	102.28800				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN199 On 21/08/2023 Spot Bond					0.00000	102.12920				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN200 On 23/08/2023 Spot Bond					0.00000	101.99434				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN201 On 30/05/2028 Spot Bond					0.00000	102.07591				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN202 On 13/09/2023 Spot Bond					0.00000	101.48221				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN203 On 26/09/2023 Spot Bond					0.00000	101.24639				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN201 On 21/06/2024 Spot Bond					0.00000	101.24698				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN206 On 07/12/2023 Spot Bond					0.00000	101.18025				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN207 On 13/10/2023 Spot Bond					0.00000	100.89235				0.00	0	
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN208 On 12/10/2023 Spot Bond					0.00000	100.76624				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.65785				0.00	1,465,826,800	366,456,700
Total SST201 SPOT										0.00	1,465,826,800	366,456,700
Total For SST201										0.00	1,465,826,800	366,456,700
SST202 On 31/08/2027 Spot Bond					0.00000	103.39794				0.00	20,000,000	35,000,000
Total SST202 SPOT										0.00	20,000,000	35,000,000
Total For SST202										0.00	20,000,000	35,000,000
SST203 On 03/03/2028 Spot Bond					0.00000	102.31770				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	105.11984				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	103.08551				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.48500	102.33121	9.48500	102.30530				7,466,592,000.00	787,200	85,176,800
Total SZ25 SPOT										7,466,592,000.00	787,200	85,176,800
Total For SZ25										7,466,592,000.00	787,200	85,176,800
T16A10 On 21/08/2024 Spot Bond					0.00000	102.09672				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	102.07466				0.00	0	
Total T17A11 SPOT										0.00	0	

Contract 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 T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	102.03938				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	102.09807				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	102.08864				0.00	967,385,600	241,846,400
Total T17A21 SPOT										0.00	967,385,600	241,846,400
Total For T17A21										0.00	967,385,600	241,846,400
T17A22 On 21/02/2026 Spot Bond					0.00000	101.84394				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	102.08864				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.61500	102.48681	7.61500	102.46565				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.12500	102.73382	8.12500	102.71122				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.99476				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	102.05611				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A13 On 21/08/2025 Spot Bond					0.00000	100.26177				0.00	0	
Total T18A13 SPOT										0.00	0	
Total For T18A13										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	102.09964				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	102.08872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A23 On 21/08/2027 Spot Bond					0.00000	100.26687				0.00	0	
Total T18A23 SPOT										0.00	0	
Total For T18A23										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.69500	103.65690	9.69500	103.62980				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
T18A33 On 21/08/2027 Spot Bond			9.70000	9.70000	9.70000	99.96351				0.00	0	
Total T18A33 SPOT										0.00	0	
Total For T18A33										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.01021				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.84345				0.00	375,643,600	93,910,900
Total TC002 SPOT										0.00	375,643,600	93,910,900
Total For TC002										0.00	375,643,600	93,910,900
TFS156 On 03/09/2023 Spot Bond					0.00000	101.78803				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	99.96652				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.59503				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	102.20952				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.70346				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.65078				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.68256				0.00	303,793,600	75,948,40
Total TFS166 SPOT										0.00	303,793,600	75,948,40
Total For TFS166										0.00	303,793,600	75,948,40
TFS167 On 27/09/2024 Spot Bond					0.00000	101.07462				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.14129				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.78666				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.88925				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	102.01372				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	102.12280				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.26550				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.41580				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.51845				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	101.54716				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	

Contract 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 TH10A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	102.38064				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.89500	103.61610	8.89500	103.59119				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	102.09982				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	102.09326				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.16500	102.32122	6.16500	102.30406				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.14133				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.31675				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.22435				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.20905				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.31390				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.28551				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.67857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.86410				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.75497				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.18687				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.15413				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.14321				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.26544				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.21524				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.20870				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.66687				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.58617				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.53600				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17O On 21/02/2024 Spot Bond					0.00000	101.96432				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	102.14331				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.96775				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.27309				0.00	0	
Total TH18B3 SPOT										0.00	0	
Total For TH18B3										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	102.29613				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	102.25247				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.28054				0.00	0	
Total TH18C3 SPOT										0.00	0	
Total For TH18C3										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.51439				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.47075				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.30275				0.00	0	
Total TH18D3 SPOT										0.00	0	
Total For TH18D3										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.97530				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.96436				0.00	0	
Total TH18O2 SPOT										0.00	0	

Contract 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 TH18O2									0.00	0	
TH18O: On 21/08/2024 Spot Bond					0.00000	100.25198			0.00	0	
Total TH18O3 SPOT									0.00	0	
Total For TH18O3									0.00	0	
TL25 On 04/09/2024 Spot Bond			9.84500	103.87595	9.84500	103.84883			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.76633			0.00	2,000,000,000	2,000,000,000
Total TL26 SPOT									0.00	2,000,000,000	2,000,000,000
Total For TL26									0.00	2,000,000,000	2,000,000,000
TL28 On 24/04/2025 Spot Bond			10.05500	101.55089	10.05500	101.52367			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.96817			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.63785			0.00	500,000,000	500,000,000
Total TL30 SPOT									0.00	500,000,000	500,000,000
Total For TL30									0.00	500,000,000	500,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	102.23792			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.35226			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.79567			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			10.02500	102.94023	10.02500	102.91262		2,078,864,200,000.00		207,368,000	251,842,000
Total TN23 SPOT								2,078,864,200,000.00		207,368,000	251,842,000
Total For TN23								2,078,864,200,000.00		207,368,000	251,842,000
TN23/R On 06/11/2023 Spot Bond			100.00000	85.11283	100.00000	84.92495			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.34500	98.28849	10.34500	98.26110		324,770,930,000.00		31,394,000	1,946,623,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN25 SPOT										324,770,930,000.00	31,394,000	1,946,623,70
Total For TN25										324,770,930,000.00	31,394,000	1,946,623,70
TN25/R On 19/08/2025 Spot Bond			100.00000	26.89029	100.00000	26.83012				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.52500	93.47899	11.52500	93.45052				184,400,000,000.00	16,000,000	6,457,211,00
Total TN27 SPOT										184,400,000,000.00	16,000,000	6,457,211,00
Total For TN27										184,400,000,000.00	16,000,000	6,457,211,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.71159	100.00000	13.68140				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.21000	96.29097	11.21000	96.26243				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.88000	96.99129	11.88000	96.96072				188,190,080,000,000.00	100,016,000,000	904,000,00
Total TN30 SPOT										188,190,080,000,000.00	100,016,000,000	904,000,00
Total For TN30										188,190,080,000,000.00	100,016,000,000	904,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.96549	8.00000	116.94043				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.82200	91.75699	12.82200	91.72602				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.24500	86.85234	13.24500	86.82191				0.00	0	697,117,90
Total TN40 SPOT										0.00	0	697,117,90
Total For TN40										0.00	0	697,117,90
TN40/R On 09/10/2040 Spot Bond			10.75000	103.61124	10.75000	103.58160				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	99.99558				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.08835				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNI33 On 28/02/2033 Spot Bond			6.08000	104.52163	6.08000	106.35101				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.50579				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.39246				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.40749				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.42819				0.00	0	8,000,00
Total TR5A22 SPOT										0.00	0	8,000,00
Total For TR5A22										0.00	0	8,000,00
TR5A31 On 20/06/2026 Spot Bond			8.01500	100.04958	8.01500	100.02811				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.80196				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			10.02500	102.49128	10.02500	102.46388				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.80196				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			9.02500	102.54620	9.02500	102.52148				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	99.70965				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.08865				0.00	0	
Total TRA4B2 SPOT										0.00	0	

Contract 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 TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.50967				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.46406				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.73275				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.73698				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	95.79415				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	95.26272				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.79912				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.34430				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.69606				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.83839				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.67213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC446 SPOT										0.00	0	
Total For TWC446										0.00	0	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC447 SPOT										0.00	0	
Total For TWC447										0.00	0	
TWC44 On 16/10/2023 Spot Bond					0.00000	101.02489				0.00	0	
Total TWC448 SPOT										0.00	0	
Total For TWC448										0.00	0	
TWC44 On 20/10/2023 Spot Bond					0.00000	100.81342				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
TWC45 On 06/11/2023 Spot Bond					0.00000	100.55403				0.00	0	
Total TWC451 SPOT										0.00	0	
Total For TWC451										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.31500	104.73202	11.31500	104.70069			204,385,108,000.00		18,063,200	219,515,800
Total UG26 SPOT									204,385,108,000.00		18,063,200	219,515,800
Total For UG26									204,385,108,000.00		18,063,200	219,515,800
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.86854				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.85976				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.86654				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.85775				0.00	12,000,000	3,000,000
Total UU1A05 SPOT										0.00	12,000,000	3,000,000
Total For UU1A05										0.00	12,000,000	3,000,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.86921				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.85574				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2026 Spot Bond			10.91000	10.91000	10.91000	100.81184				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A10 On 15/05/2024 Spot Bond					0.00000	99.86988				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A11 On 15/05/2026 Spot Bond					0.00000	99.85775				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.85574				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B02 On 15/05/2026 Spot Bond					0.00000	99.85252				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B03 On 15/05/2026 Spot Bond					0.00000	99.85239				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.83834				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C02 On 15/05/2026 Spot Bond					0.00000	99.83567				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C03 On 15/05/2026 Spot Bond					0.00000	99.83968				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C04 On 15/05/2026 Spot Bond					0.00000	99.83968				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	102.06026				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.50871				0.00	0	
Total VKE16 SPOT										0.00	0	

Contract 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 VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.91507			0.00	342,556,400	85,639,10
Total VKE18 SPOT									0.00	342,556,400	85,639,10
Total For VKE18									0.00	342,556,400	85,639,10
VKE19 On 27/08/2025 Spot Bond					0.00000	102.44426			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	102.48754			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.16209			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									4.16e+017	3,644,648,279,700	011,921,905,40
Total for SPOT :									4.16e+017	644,648,279,700	011,921,905,40
Total Futures									4.16e+017	644,648,296,031	011,923,243,32
Total Options									0.00	0	92,77
Grand Total:									4.16e+017	644,648,296,031	011,923,336,10