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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2023

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	04/05/2023	Bond Future			12.14868	74.12152	11.99355	74.85339			0.00	0	
ES33	On	03/08/2023	Bond Future			12.30465	75.59516	12.14296	76.34165			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.47241	73.30231	12.30383	74.06329			0.00	0	
ES33	On	01/02/2024	Bond Future			12.65245	74.75954	12.47650	75.53522			0.00	0	
ES33	On	02/05/2024	Bond Future			12.85561	72.38221	12.67193	73.17177			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/05/2023	Bond Future			12.56273	71.18565	12.38654	72.15217			0.00	0	
ES42	On	03/08/2023	Bond Future			12.70685	72.60103	12.52377	73.58678			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.86081	69.78012	12.67033	70.78514			0.00	0	
ES42	On	01/02/2024	Bond Future			13.01779	71.16643	12.81973	72.19106			0.00	0	
ES42	On	02/05/2024	Bond Future			13.19878	68.25213	12.99243	69.29536			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	04/05/2023	Bond Future			169.28107	169.28107	169.28967	169.28967			0.00	0	5,35

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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
I2025	On	03/08/2023	Bond Future			170.90643	170.90643	170.91538	170.91538			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.29994	174.29994	174.30835	174.30835			0.00	0	
I2025	On	01/02/2024	Bond Future			175.98474	175.98474	175.99243	175.99243			0.00	0	
I2025	On	02/05/2024	Bond Future			179.32534	179.32534	179.33122	179.33122			0.00	0	
Total I2025 Future												0.00	0	5,57
Total For I2025												0.00	0	5,57
I2029	On	04/05/2023	Bond Future			121.37450	121.37450	121.57959	121.57959			0.00	0	1,04
I2029	On	03/08/2023	Bond Future			123.78756	123.78756	123.99687	123.99687			0.00	0	7'
I2029	On	02/11/2023	Bond Future			124.91932	124.91932	125.13230	125.13230			0.00	0	
I2029	On	01/02/2024	Bond Future			127.40462	127.40462	127.62122	127.62122			0.00	0	
I2029	On	02/05/2024	Bond Future			128.46743	128.46743	128.68656	128.68656			0.00	0	
Total I2029 Future												0.00	0	1,77
Total For I2029												0.00	0	1,77
I2033	On	04/05/2023	Bond Future			115.40656	115.40656	115.40036	115.40036			0.00	0	1,54
I2033	On	03/08/2023	Bond Future			117.70091	117.70091	117.69473	117.69473			0.00	0	6,14
I2033	On	02/11/2023	Bond Future			118.62194	118.62194	118.61511	118.61511			0.00	0	
I2033	On	01/02/2024	Bond Future			120.98201	120.98201	120.97448	120.97448			0.00	0	
I2033	On	02/05/2024	Bond Future			121.82929	121.82929	121.82009	121.82009			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	04/05/2023	Bond Future			128.33358	128.33358	128.32614	128.32614			0.00	0	4,62
I2038	On	03/08/2023	Bond Future			128.92729	128.92729	128.91997	128.91997			0.00	0	
I2038	On	02/11/2023	Bond Future			131.48706	131.48706	131.47911	131.47911			0.00	0	
I2038	On	01/02/2024	Bond Future			132.09692	132.09692	132.08808	132.08808			0.00	0	
I2038	On	02/05/2024	Bond Future			134.60313	134.60313	134.59263	134.59263			0.00	0	
Total I2038 Future												0.00	0	4,62
Total For I2038												0.00	0	4,62
I2046	On	04/05/2023	Bond Future			112.21109	112.21109	112.56516	112.56516			0.00	0	17,30
I2046	On	03/08/2023	Bond Future			114.44205	114.44205	114.80321	114.80321			0.00	0	
I2046	On	02/11/2023	Bond Future			114.63042	114.63042	114.99816	114.99816			0.00	0	
I2046	On	01/02/2024	Bond Future			116.91068	116.91068	117.28504	117.28504			0.00	0	
I2046	On	02/05/2024	Bond Future			116.99801	116.99801	117.37818	117.37818			0.00	0	
Total I2046 Future												0.00	0	17,30
Total For I2046												0.00	0	17,30
I2050	On	04/05/2023	Bond Future			114.68485	114.68485	114.47617	114.47617			0.00	0	13,21
I2050	On	03/08/2023	Bond Future			114.78660	114.78660	114.57409	114.57409			0.00	0	
I2050	On	02/11/2023	Bond Future			117.06574	117.06574	116.84834	116.84834			0.00	0	
I2050	On	01/02/2024	Bond Future			117.16077	117.16077	116.93840	116.93840			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			119.38324	119.38324	119.15531	119.15531			0.00	0	
Total I2050 Future												0.00	0	13,25
Total For I2050												0.00	0	13,25
R186	On	04/05/2023	Bond Future			8.49943	110.11069	8.38333	110.48040		4.24	263,164,549.10	2,390	95,75
R186	On	03/08/2023	Bond Future			8.54733	106.96895	8.42093	107.34608		4.18	0.00	0	
R186	On	02/11/2023	Bond Future			8.60162	109.06755	8.46349	109.45163		3.89	0.00	0	1,25
R186	On	01/02/2024	Bond Future			8.66392	105.90816	8.51204	106.29924		3.72	0.00	0	
R186	On	02/05/2024	Bond Future			8.78072	107.88939	8.61267	108.28660		3.33	0.00	0	
Total R186 Future												263,164,549.10	2,390	97,02
R186	On	04/05/2023	Bond Future	8.36	Call			842.80000	0.84280	668,330	4.29	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			917.29000	0.91729	1,112,530	4.29	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,774.50000	1.77450	1,509,970	4.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			392.25000	0.39225	497,430	4.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,798.22000	1.79822	1,532,060	4.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			384.58000	0.38458	488,130	4.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,822.06000	1.82206	1,554,290	4.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			377.05000	0.37705	478,990	4.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			255.19000	0.25519	308,510	4.96	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,134.68000	4.13468	3,810,290	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			252.06000	0.25206	304,800	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,084.05000	4.08405	3,760,850	4.96	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			258.52000	0.25852	312,450	4.96	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,109.27000	4.10927	3,785,460	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,526.22000	5.52622	5,186,180	4.87	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			246.38000	0.24638	290,420	4.87	0.00	0	1,75
R186	On	02/11/2023	Bond Future	9.15	Call			2,706.35000	2.70635	2,445,290	4.33	0.00	0	1,75
R186	On	02/11/2023	Bond Future	9.15	Put			814.74000	0.81474	937,760	4.33	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,180.77000	3.18077	2,900,530	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			664.97000	0.66497	768,810	4.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,201.92000	3.20192	2,920,900	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			659.09000	0.65909	762,150	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,223.11000	3.22311	2,941,310	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			653.26000	0.65326	755,540	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			747.35000	0.74735	857,070	4.22	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,269.90000	3.26990	2,989,940	4.21	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			758.58000	0.75858	869,700	4.21	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,289.47000	3.28947	3,008,820	4.22	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			753.12000	0.75312	863,550	4.22	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,308.72000	3.30872	3,027,360	4.22	0.00	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
R186	On	02/05/2024	Bond Future	8.01	Call			885.36000	0.88536	749,890	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,325.81000	2.32581	2,587,550	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			865.77000	0.86577	732,320	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,354.46000	2.35446	2,618,220	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			875.31000	0.87531	740,860	3.12	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,339.88000	2.33988	2,602,640	3.12	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												263,164,549.10	2,390	100,85
R197	On	04/05/2023	Bond Future			335.75387	335.75387	335.71342	335.71342			0.00	0	30
R197	On	03/08/2023	Bond Future			333.36197	333.36197	333.32111	333.32111			0.00	0	
R197	On	02/11/2023	Bond Future			339.98063	339.98063	339.93746	339.93746			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			250.20753	250.20753	250.95917	250.95917			0.00	0	4,90
R202	On	03/08/2023	Bond Future			250.36617	250.36617	251.13284	251.13284			0.00	0	40
R202	On	02/11/2023	Bond Future			255.33725	255.33725	256.11828	256.11828			0.00	0	
R202	On	01/02/2024	Bond Future			255.47902	255.47902	256.27425	256.27425			0.00	0	
R202	On	02/05/2024	Bond Future			260.32606	260.32606	261.13350	261.13350			0.00	0	
Total R202 Future												0.00	0	5,36
Total For R202												0.00	0	5,36
R2030	On	04/05/2023	Bond Future			10.06534	92.21864	9.93327	92.81541		9.27	0.00	0	82,10
R2030	On	03/08/2023	Bond Future			10.17712	90.02289	10.03803	90.63152		9.31	153,939,141.90	1,710	9,20
R2030	On	02/11/2023	Bond Future			10.28839	91.78883	10.14208	92.40903		8.64	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.41081	89.58864	10.25650	90.22060		8.46	0.00	0	
R2030	On	02/05/2024	Bond Future			10.56960	91.26410	10.40676	91.90684		7.84	0.00	0	
Total R2030 Future												153,939,141.90	1,710	91,51
R2030	On	04/05/2023	Bond Future	12.57	Call			11,043.20000	11.04320	10,451,300	11.46	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call			7,385.76000	7.38576	6,823,680	11.32	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			2,269.58000	2.26958	2,641,560	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			9,006.92000	9.00692	8,426,170	11.46	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			51.57000	0.05157	67,590	11.46	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call			10,775.92000	10.77592	10,184,920	11.46	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			16.49000	0.01649	22,260	11.46	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			3,393.37000	3.39337	2,954,090	10.10	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			13.71000	0.01371	18,580	11.46	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Call			3,766.41000	3.76641	3,307,090	10.23	0.00	0	30
R2030	On	04/05/2023	Bond Future	10.65	Put			586.47000	0.58647	723,920	10.23	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,305.20000	6.30520	5,761,420	11.00	0.00	0	

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	04/05/2023	Bond Future	11.34	Put			195.84000	0.19584	248,830	11.00	0.00	0	13
R2030	On	04/05/2023	Bond Future	10.42	Call			3,001.76000	3.00176	2,586,600	9.97	0.00	0	47
R2030	On	04/05/2023	Bond Future	11.62	Put			123.13000	0.12313	157,820	11.32	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.52	Call			3,326.99000	3.32699	2,891,570	10.08	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			713.26000	0.71326	874,610	10.08	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			3,360.13000	3.36013	2,922,770	10.09	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			702.68000	0.70268	862,090	10.09	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Put			826.73000	0.82673	1,008,340	9.97	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			692.23000	0.69223	849,720	10.10	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,282.66000	1.28266	1,027,970	9.30	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			1,981.48000	1.98148	2,323,560	9.30	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,792.66000	1.79266	1,478,470	9.52	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put			1,490.52000	1.49052	1,773,100	9.52	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			274.83000	0.27483	194,660	8.81	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			4,492.34000	4.49234	5,008,940	8.81	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			905.43000	0.90543	704,660	9.13	0.00	0	13
R2030	On	04/05/2023	Bond Future	9.58	Put			2,526.33000	2.52633	2,922,330	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			1,065.06000	1.06506	840,270	9.20	0.00	0	47
R2030	On	03/08/2023	Bond Future	12.59	Put			148.12000	0.14812	179,160	11.11	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Call			3,223.96000	3.22396	2,853,200	9.63	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put			1,650.73000	1.65073	1,888,600	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			3,941.21000	3.94121	3,530,480	9.85	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.36	Call			6,228.97000	6.22897	5,731,010	10.50	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Put			1,301.46000	1.30146	1,499,360	9.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			6,160.88000	6.16088	5,664,850	10.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			660.06000	0.66006	772,660	10.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			646.99000	0.64699	757,660	10.50	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			10,538.27000	10.53827	9,960,680	11.11	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			11,603.67000	11.60367	11,015,920	11.11	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			93.64000	0.09364	114,520	11.11	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call			6,194.99000	6.19499	5,697,990	10.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			653.58000	0.65358	765,210	10.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,651.65000	1.65165	1,861,830	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			4,424.15000	4.42415	4,016,670	9.26	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			1,676.77000	1.67677	1,889,490	9.26	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			4,452.49000	4.45249	4,043,740	9.26	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			1,664.17000	1.66417	1,875,620	9.26	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			4,480.89000	4.48089	4,070,870	9.27	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call			5,962.79000	5.96279	5,510,850	9.51	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			1,524.45000	1.52445	1,704,470	9.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2030	On	01/02/2024	Bond Future	11.35	Call		5.90488000	5.90488	5,454,860	9.49		0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,543.81000	1.54381	1,725,750	9.49		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		5,933.82000	5.93382	5,482,830	9.50		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,534.11000	1.53411	1,715,080	9.50		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,428.21000	4.42821	4,823,070	7.59		0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,081.22000	2.08122	1,831,990	7.60		0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,404.59000	4.40459	4,798,100	7.60		0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,047.05000	2.04705	1,800,510	7.58		0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,452.32000	4.45232	4,848,520	7.58		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,063.90000	2.06390	1,816,020	7.59		0.00	0	
Total R2030 Option												0.00	0	8,48
Total For R2030												153,939,141.90	1,710	100,00
R2032	On	04/05/2023	Bond Future			10.68987	87.07704	10.57465	87.67020	11.97		159,612,214.32	1,833	171,68
R2032	On	03/08/2023	Bond Future			10.80404	88.78727	10.68371	89.39224	11.88		0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.92639	86.37047	10.80070	86.98691	11.54		0.00	0	
R2032	On	01/02/2024	Bond Future			11.05550	88.06825	10.92412	88.69641	10.50		0.00	0	
R2032	On	02/05/2024	Bond Future			11.21160	85.55995	11.07437	86.19798	10.31		0.00	0	
Total R2032 Future												159,612,214.32	1,833	174,28
R2032	On	04/05/2023	Bond Future	9.80	Call		476.08000	0.47608	364,290	11.13		0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		4,606.39000	4.60639	5,087,760	11.13		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		16.31000	0.01631	20,700	14.82		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Call		2,927.61000	2.92761	2,551,100	12.54		0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put		1,050.64000	1.05064	1,231,770	12.79		0.00	0	70
R2032	On	04/05/2023	Bond Future	10.69	Call		2,296.30000	2.29630	1,966,320	12.24		0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put		3,657.08000	3.65708	4,088,000	11.36		0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		4,672.89000	4.67289	4,206,760	13.24		0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put		685.07000	0.68507	812,100	13.24		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		13,260.34000	13.26034	12,671,570	14.82		0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		1,334.24000	1.33424	1,553,100	12.52		0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call		1,285.76000	1.28576	1,055,540	11.70		0.00	0	50
R2032	On	04/05/2023	Bond Future	10.89	Put		1,316.79000	1.31679	1,533,440	12.54		0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call		3,302.16000	3.30216	2,902,210	12.70		0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put		1,138.73000	1.13873	1,331,940	12.70		0.00	0	13,00
R2032	On	04/05/2023	Bond Future	11.06	Call		3,513.51000	3.51351	3,101,480	12.79		0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call		2,092.22000	2.09222	1,779,510	12.14		0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		1,858.11000	1.85811	2,138,560	12.14		0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put		1,702.47000	1.70247	1,965,650	12.24		0.00	0	50
R2032	On	04/05/2023	Bond Future	10.87	Call		2,861.56000	2.86156	2,489,490	12.51		0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		1,351.72000	1.35172	1,572,810	12.51		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.88	Call		2,894.59000	2.89459	2,520,290	12.52	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call		533.14000	0.53314	411,140	11.18	0.00	0	6,50
R2032	On	04/05/2023	Bond Future	9.85	Put		4,389.19000	4.38919	4,860,350	11.18	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call		779.47000	0.77947	617,230	11.36	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.30	Put		2,721.46000	2.72146	3,084,400	11.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call		1,843.55000	1.84355	1,553,630	12.01	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.53	Put		2,074.85000	2.07485	2,378,090	12.01	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		6,406.69000	6.40669	5,945,590	13.25	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		1,187.66000	1.18766	1,331,530	13.25	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call		839.93000	0.83993	708,370	11.24	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	11.90	Put		1,051.09000	1.05109	1,180,720	13.41	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call		1,999.97000	1.99997	1,755,150	11.70	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put		6,547.63000	6.54763	7,021,040	11.24	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put		3,966.77000	3.96677	4,326,920	11.70	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		6,370.56000	6.37056	5,910,520	13.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		1,198.08000	1.19808	1,343,010	13.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		6,443.07000	6.44307	5,980,910	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		1,177.52000	1.17752	1,320,330	13.26	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		6,918.18000	6.91818	6,442,840	13.41	0.00	0	5,00
R2032	On	02/11/2023	Bond Future	11.24	Call		4,647.55000	4.64755	4,269,600	12.01	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		2,517.96000	2.51796	2,756,450	12.01	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,587.36000	4.58736	4,211,990	11.99	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		2,553.22000	2.55322	2,794,290	11.99	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,617.55000	4.61755	4,240,890	12.00	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		2,535.67000	2.53567	2,775,450	12.00	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,124.89000	2.12489	2,322,210	11.47	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,413.67000	6.41367	5,981,840	11.48	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,111.88000	2.11188	2,308,210	11.48	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,349.86000	6.34986	5,920,020	11.46	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,137.98000	2.13798	2,336,300	11.46	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		6,381.74000	6.38174	5,950,900	11.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,718.46000	2.71846	2,455,360	9.99	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,214.52000	5.21452	5,589,450	9.99	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,739.36000	2.73936	2,474,960	10.00	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,186.95000	5.18695	5,560,580	10.00	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,698.01000	2.69801	2,436,200	9.99	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,242.59000	5.24259	5,618,810	9.99	0.00	0	
Total R2032 Option											0.00	0	32,35
Total For R2032											159,612,214.32	1,833	206,67

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	04/05/2023			11.19429	86.66531	11.04398	87.53862		14.23	0.00	0	158,78
R2035	On	03/08/2023			11.31105	88.36745	11.15471	89.25805		14.35	0.00	0	2,56
R2035	On	02/11/2023			11.43788	85.59841	11.27527	86.50607		14.14	0.00	0	12
R2035	On	01/02/2024			11.57433	87.28141	11.40498	88.20639		13.81	0.00	0	
R2035	On	02/05/2024			11.72417	84.41273	11.54797	85.35392		13.12	0.00	0	
Total R2035 Future											0.00	0	161,46
R2035	On	04/05/2023	9.85	Call			228.07000	0.22807	152,500	12.99	0.00	0	38
R2035	On	04/05/2023	9.85	Put			7,633.97000	7.63397	8,431,710	12.99	0.00	0	
R2035	On	04/05/2023	10.55	Put			4,029.66000	4.02966	4,644,260	13.60	0.00	0	
R2035	On	04/05/2023	13.18	Call			11,423.60000	11.42360	10,584,240	17.20	0.00	0	
R2035	On	04/05/2023	13.18	Put			111.21000	0.11121	145,160	17.20	0.00	0	48
R2035	On	04/05/2023	11.80	Call			5,150.86000	5.15086	4,486,320	15.45	0.00	0	
R2035	On	04/05/2023	11.80	Put			882.84000	0.88284	1,091,610	15.45	0.00	0	1,00
R2035	On	04/05/2023	11.87	Call			5,450.34000	5.45034	4,769,970	15.55	0.00	0	
R2035	On	04/05/2023	11.87	Put			802.48000	0.80248	995,420	15.55	0.00	0	71
R2035	On	04/05/2023	12.46	Call			8,099.09000	8.09909	7,319,800	16.42	0.00	0	
R2035	On	04/05/2023	12.46	Put			347.83000	0.34783	441,850	16.42	0.00	0	38
R2035	On	04/05/2023	11.20	Call			2,828.28000	2.82828	2,337,310	14.53	0.00	0	
R2035	On	04/05/2023	11.20	Put			1,922.04000	1.92204	2,304,380	14.53	0.00	0	
R2035	On	04/05/2023	11.21	Call			2,862.35000	2.86235	2,367,990	14.54	0.00	0	
R2035	On	04/05/2023	11.21	Put			1,898.49000	1.89849	2,277,440	14.54	0.00	0	
R2035	On	04/05/2023	11.22	Call			2,896.60000	2.89660	2,398,870	14.56	0.00	0	
R2035	On	04/05/2023	11.22	Put			1,875.17000	1.87517	2,250,750	14.56	0.00	0	
R2035	On	04/05/2023	10.60	Call			1,169.97000	1.16997	893,880	13.66	0.00	0	38
R2035	On	04/05/2023	10.60	Put			3,824.45000	3.82445	4,421,670	13.66	0.00	0	
R2035	On	04/05/2023	11.05	Call			2,340.76000	2.34076	1,902,060	14.30	0.00	0	71
R2035	On	04/05/2023	10.42	Call			835.85000	0.83585	620,290	13.44	0.00	0	48
R2035	On	04/05/2023	10.42	Put			4,599.34000	4.59934	5,257,090	13.44	0.00	0	
R2035	On	04/05/2023	10.55	Call			1,069.06000	1.06906	810,350	13.60	0.00	0	71
R2035	On	04/05/2023	11.05	Put			2,305.54000	2.30554	2,740,150	14.30	0.00	0	
R2035	On	04/05/2023	11.17	Call			2,727.35000	2.72735	2,246,640	14.48	0.00	0	48
R2035	On	04/05/2023	11.17	Put			1,994.31000	1.99431	2,386,910	14.48	0.00	0	
R2035	On	03/08/2023	11.99	Put			1,840.20000	1.84020	2,103,930	15.63	0.00	0	
R2035	On	03/08/2023	12.00	Call			6,488.52000	6.48852	5,859,940	15.64	0.00	0	
R2035	On	03/08/2023	12.00	Put			1,825.54000	1.82554	2,087,560	15.64	0.00	0	
R2035	On	03/08/2023	11.98	Call			6,411.84000	6.41184	5,786,700	15.61	0.00	0	
R2035	On	03/08/2023	11.98	Put			1,854.97000	1.85497	2,120,430	15.61	0.00	0	
R2035	On	03/08/2023	11.99	Call			6,450.15000	6.45015	5,823,280	15.63	0.00	0	
R2035	On	02/11/2023	11.42	Call			4,576.86000	4.57686	4,080,910	14.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	02/11/2023	Bond Future	11.42	Put		3,768.34000	3.76834	4,180,050	14.33		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		4,608.20000	4.60820	4,110,320	14.34		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		3,744.21000	3.74421	4,153,990	14.34		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		4,545.32000	4.54532	4,051,310	14.32		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		3,792.31000	3.79231	4,205,960	14.32		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,172.43000	3.17243	3,495,810	14.72		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,325.74000	7.32574	6,722,750	14.73		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,155.24000	3.15524	3,477,230	14.73		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,359.88000	7.35988	6,755,490	14.74		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,138.15000	3.13815	3,458,740	14.74		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		7,291.64000	7.29164	6,690,040	14.72		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,961.16000	3.96116	3,533,250	12.87		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,919.62000	5.91962	6,432,900	12.87		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,986.54000	3.98654	3,556,890	12.87		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,889.43000	5.88943	6,400,970	12.87		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		4,011.99000	4.01199	3,580,610	12.88		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		5,859.37000	5.85937	6,369,180	12.88		0.00	0	
Total R2035 Option												0.00	0	5,98
Total For R2035												0.00	0	167,45
R2037	On	04/05/2023	Bond Future			11.46590	82.00168	11.30982	82.91387	15.45		0.00	0	57,52
R2037	On	03/08/2023	Bond Future			11.59064	79.35485	11.42843	80.28506	16.41	132,363,889.80		1,668	74,07
R2037	On	02/11/2023	Bond Future			11.71261	80.91143	11.54432	81.85952	15.39		0.00	0	
R2037	On	01/02/2024	Bond Future			11.84286	78.24677	11.66799	79.21313	15.86		0.00	0	
R2037	On	02/05/2024	Bond Future			11.99484	79.70862	11.81314	80.69223	14.34		0.00	0	
Total R2037 Future												132,363,889.80	1,668	131,55
R2037	On	04/05/2023	Bond Future	11.30	Put		2,419.57000	2.41957	2,878,910	15.53		0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		4,693.63000	4.69363	4,035,740	16.60		0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,101.81000	1.10181	1,356,110	16.60		0.00	0	77
R2037	On	04/05/2023	Bond Future	13.73	Call		12,661.70000	12.66170	11,773,930	18.69		0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		74.58000	0.07458	99,000	18.69		0.00	0	47
R2037	On	04/05/2023	Bond Future	11.31	Call		2,392.65000	2.39265	1,936,150	15.55		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,361.67000	2.36167	1,908,820	15.53		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,391.59000	2.39159	2,847,280	15.55		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,423.98000	2.42398	1,963,840	15.57		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,364.02000	2.36402	2,816,070	15.57		0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,054.15000	4.05415	3,440,950	16.33		0.00	0	47
R2037	On	04/05/2023	Bond Future	11.78	Put		1,351.62000	1.35162	1,650,610	16.33		0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,410.68000	1.41068	1,088,050	14.98		0.00	0	77
R2037	On	04/05/2023	Bond Future	10.95	Put		3,572.59000	3.57259	4,162,150	14.98		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.03	Call		1,603.70000	1.60370	1,251,340	15.10	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,277.70000	3.27770	3,837,530	15.10	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,151.25000	2.15125	2,454,450	17.69	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		6,046.27000	6.04627	5,417,390	17.70	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,134.46000	2.13446	2,435,790	17.70	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		1,065.13000	1.06513	859,990	15.32	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		7,998.42000	7.99842	8,723,490	15.32	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		6,083.52000	6.08352	5,452,770	17.72	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,118.00000	2.11800	2,417,460	17.72	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		2,441.05000	2.44105	2,069,390	16.07	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		4,975.93000	4.97593	5,534,480	16.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		6,009.29000	6.00929	5,382,280	17.69	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,193.91000	4.19391	4,646,760	15.47	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,278.89000	4.27889	3,787,730	15.45	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,246.62000	4.24662	4,703,550	15.45	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,309.23000	4.30923	3,816,030	15.46	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,220.19000	4.22019	4,675,080	15.46	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,339.66000	4.33966	3,844,420	15.47	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,519.27000	3.51927	3,873,850	16.78	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		7,069.74000	7.06974	6,456,470	16.79	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,500.43000	3.50043	3,853,520	16.79	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		7,002.88000	7.00288	6,392,590	16.77	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,537.92000	3.53792	3,893,990	16.77	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		7,036.43000	7.03643	6,424,650	16.78	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		4,075.16000	4.07516	3,627,220	14.06	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,152.49000	6.15249	6,688,160	14.06	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		4,100.98000	4.10098	3,651,240	14.07	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,121.61000	6.12161	6,655,480	14.07	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		4,049.42000	4.04942	3,603,270	14.05	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,183.50000	6.18350	6,720,960	14.05	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											132,363,889.80	1,668	137,80
R2040	On	04/05/2023	Bond Future			11.65584	83.04359	11.45851	84.27622	16.54	0.00	0	51,47
R2040	On	03/08/2023	Bond Future			11.78054	80.16679	11.57560	81.42374	17.63	131,553,702.39	1,641	93,12
R2040	On	02/11/2023	Bond Future			11.90212	81.73920	11.68963	83.02045	16.55	0.00	0	8
R2040	On	01/02/2024	Bond Future			12.03162	78.84048	11.81097	80.14653	17.12	0.00	0	
R2040	On	02/05/2024	Bond Future			12.18125	80.31301	11.95210	81.64266	15.50	0.00	0	
Total R2040 Future											131,553,702.39	1,641	144,60
R2040	On	04/05/2023	Bond Future	10.17	Call		219.38000	0.21938	130,340	15.09	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	10.17	Put			9,035.96000	9.03596	10,179,550	15.09	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			194.28000	0.19428	268,730	19.93	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call			2,481.08000	2.48108	1,891,140	16.42	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put			1,253.45000	1.25345	1,623,590	17.52	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call			1,357.64000	1.35764	966,710	15.77	0.00	0	68
R2040	On	04/05/2023	Bond Future	10.92	Put			4,636.64000	4.63664	5,530,230	15.62	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			8,210.19000	8.21019	7,144,770	18.79	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			481.39000	0.48139	648,600	18.79	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			11,407.12000	11.40712	10,248,940	19.93	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			2,448.49000	2.44849	1,863,490	16.40	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			2,692.47000	2.69247	3,340,100	16.40	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			2,661.60000	2.66160	3,304,290	16.42	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			2,647.50000	2.64750	2,033,000	16.51	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			2,511.84000	2.51184	3,129,970	16.51	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call			4,862.84000	4.86284	4,000,350	17.52	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			777.31000	0.77731	521,120	15.39	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put			5,591.13000	5.59113	6,567,570	15.39	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			1,119.63000	1.11963	780,590	15.62	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put			4,137.47000	4.13747	4,979,170	15.77	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			2,416.10000	2.41610	1,836,060	16.39	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			2,723.63000	2.72363	3,376,220	16.39	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			2,400.42000	2.40042	2,828,010	18.78	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			6,231.55000	6.23155	5,407,360	18.75	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			2,437.32000	2.43732	2,870,080	18.75	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			6,270.59000	6.27059	5,443,810	18.76	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			2,418.80000	2.41880	2,848,970	18.76	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			6,309.71000	6.30971	5,480,350	18.78	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			4,326.46000	4.32646	3,694,840	16.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			4,876.57000	4.87657	5,526,200	16.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			4,263.98000	4.26398	3,637,970	16.35	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			4,937.63000	4.93763	5,592,870	16.35	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			4,295.18000	4.29518	3,666,350	16.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			4,907.02000	4.90702	5,559,440	16.36	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put			4,080.36000	4.08036	4,589,660	17.83	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call			7,191.74000	7.19174	6,392,910	17.84	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put			4,058.86000	4.05886	4,566,080	17.84	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call			7,121.76000	7.12176	6,327,070	17.81	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put			4,101.68000	4.10168	4,613,040	17.81	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call			7,156.87000	7.15687	6,360,120	17.83	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call			4,526.55000	4.52655	3,916,410	15.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/05/2024	Bond Future	11.61	Put		6.577.77000	6.57777	7,297,280	15.13	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		4,554.77000	4.55477	3,942,230	15.14	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		6,544.88000	6.54488	7,261,990	15.14	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		4,498.76000	4.49876	3,891,020	15.12	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		6,611.17000	6.61117	7,333,080	15.12	0.00	0	
Total R2040 Option											0.00	0	3,95
Total For R2040											131,553,702.39	1,641	148,67
R2044	On	04/05/2023	Bond Future			11.72186	79.37539	11.52967	80.59008	17.68	0.00	0	55,68
R2044	On	03/08/2023	Bond Future			11.84170	76.55176	11.64223	77.79047	18.88	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.95821	78.05322	11.75154	79.31593	17.75	0.00	0	
R2044	On	01/02/2024	Bond Future			12.08199	75.20719	11.86755	76.49433	18.38	0.00	0	
R2044	On	02/05/2024	Bond Future			12.22435	76.61168	12.00179	77.92211	16.66	0.00	0	
Total R2044 Future											0.00	0	77,15
R2044	On	04/05/2023	Bond Future	11.43	Put		2,969.08000	2.96908	3,632,390	17.55	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		3,442.54000	3.44254	2,741,860	18.15	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		2,052.63000	2.05263	2,566,640	18.15	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.00	Call		4,437.87000	4.43787	3,633,600	18.63	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		1,520.14000	1.52014	1,930,560	18.63	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.25	Call		5,511.27000	5.51127	4,618,260	19.10	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		2,263.82000	2.26382	1,722,160	17.52	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		3,036.34000	3.03634	3,709,370	17.52	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,295.08000	2.29508	1,748,560	17.54	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		3,002.56000	3.00256	3,670,730	17.54	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		2,326.55000	2.32655	1,775,170	17.55	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		1,116.02000	1.11602	1,437,700	19.10	0.00	0	1,75
R2044	On	03/08/2023	Bond Future	11.75	Put		3,737.27000	3.73727	4,309,720	19.29	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.00	Call		5,306.55000	5.30655	4,567,060	19.72	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		3,108.07000	3.10807	3,607,290	19.72	0.00	0	4,71
R2044	On	03/08/2023	Bond Future	12.15	Call		5,869.33000	5.86933	5,088,930	19.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,779.88000	2.77988	3,238,190	19.97	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,907.47000	5.90747	5,124,430	19.99	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,759.25000	2.75925	3,214,920	19.99	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,945.68000	5.94568	5,160,010	20.01	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,738.77000	2.73877	3,191,810	20.01	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		4,410.64000	4.41064	3,744,380	19.29	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,136.85000	4.13685	3,537,840	17.50	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,338.59000	5.33859	6,002,290	17.50	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,167.99000	4.16799	3,566,190	17.51	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,306.23000	5.30623	5,967,140	17.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	02/11/2023	Bond Future	11.55	Call		4,106.08000	4.10608	3,509,840	17.49	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,371.41000	5.37141	6,037,880	17.49	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,497.58000	4.49758	5,022,420	19.05	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		6,918.48000	6.91848	6,154,100	19.06	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,474.57000	4.47457	4,997,330	19.06	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		6,953.22000	6.95322	6,186,770	19.07	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,451.68000	4.45168	4,972,370	19.07	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		6,883.78000	6.88378	6,121,480	19.05	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		4,640.35000	4.64035	4,035,840	16.30	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		6,791.10000	6.79110	7,497,020	16.30	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		4,668.77000	4.66877	4,061,920	16.31	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		6,757.00000	6.75700	7,460,580	16.31	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		4,697.27000	4.69727	4,088,070	16.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		6,723.06000	6.72306	7,424,290	16.32	0.00	0	
Total R2044 Option											0.00	0	18,47
Total For R2044											0.00	0	95,62
R2048	On	04/05/2023	Bond Future			11.59006	78.62837	11.40206	79.86165	18.39	0.00	0	235,20
R2048	On	03/08/2023	Bond Future			11.69565	80.17261	11.50658	81.39267	18.61	0.00	0	
R2048	On	02/11/2023	Bond Future			11.80836	77.30624	11.60943	78.56917	18.47	0.00	0	
R2048	On	01/02/2024	Bond Future			11.92812	78.82599	11.71587	80.15035	17.36	0.00	0	13,00
R2048	On	02/05/2024	Bond Future			12.05699	75.86197	11.83981	77.19209	16.92	0.00	0	
Total R2048 Future											0.00	0	248,20
R2048	On	04/05/2023	Bond Future	11.33	Call		2,522.28000	2.52228	1,945,940	18.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,004.17000	3.00417	3,661,110	18.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,555.94000	2.55594	1,974,720	18.57	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		2,970.65000	2.97065	3,622,710	18.57	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,589.68000	2.58968	2,003,580	18.59	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		2,937.30000	2.93730	3,584,480	18.59	0.00	0	
R2048	On	04/05/2023	Bond Future	10.40	Call		461.16000	0.46116	298,940	17.00	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put		7,654.89000	7.65489	8,725,950	17.00	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		1,812.80000	1.81280	1,350,240	18.11	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put		3,867.89000	3.86789	4,638,610	18.11	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,657.14000	2.65714	3,086,130	19.58	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,356.22000	6.35622	5,562,600	19.60	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,636.99000	2.63699	3,063,430	19.60	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,396.39000	6.39639	5,600,250	19.61	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,617.19000	2.61719	3,041,110	19.61	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,316.31000	6.31631	5,525,240	19.58	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,467.85000	4.46785	3,851,160	18.43	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 Interr
R2048	On	02/11/2023	Bond Future	11.47	Put		5.375.13000	5.37513	6,021,370	18.43	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,500.52000	4.50052	3,881,070	18.44	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,342.11000	5.34211	5,985,590	18.44	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,533.02000	4.53302	3,910,830	18.46	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,309.01000	5.30901	5,949,750	18.46	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,250.54000	4.25054	4,780,710	17.86	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		6,904.31000	6.90431	6,114,580	17.84	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,297.53000	4.29753	4,832,160	17.84	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		6,940.17000	6.94017	6,148,210	17.85	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,273.82000	4.27382	4,806,220	17.85	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		6,976.38000	6.97638	6,182,190	17.86	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		4,639.19000	4.63919	4,029,310	16.62	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		6,936.27000	6.93627	7,656,510	16.62	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		4,580.42000	4.58042	3,975,490	16.60	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,008.72000	7.00872	7,733,910	16.60	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		4,609.60000	4.60960	4,002,190	16.61	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		6,972.24000	6.97224	7,694,950	16.61	0.00	0	
Total R2048 Option											0.00	0	3,00
Total For R2048											0.00	0	251,20
R209	On	04/05/2023	Bond Future			11.23804	67.10578	11.08205	67.90241	16.15	0.00	0	19,50
R209	On	03/08/2023	Bond Future			11.34400	68.42377	11.18245	69.23615	16.32	0.00	0	1,60
R209	On	02/11/2023	Bond Future			11.45552	66.61562	11.28819	67.44365	16.03	1,665,390.50	25	4,10
R209	On	01/02/2024	Bond Future			11.57116	67.92510	11.39780	68.76908	15.70	0.00	0	
R209	On	02/05/2024	Bond Future			11.70606	66.04755	11.52648	66.90594	14.88	0.00	0	
Total R209 Future											1,665,390.50	25	25,30
R209	On	04/05/2023	Bond Future	10.00	Call		263.78000	0.26378	177,230	14.75	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		6,171.39000	6.17139	6,881,470	14.75	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		805.54000	0.80554	595,880	15.36	0.00	0	4,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,074.29000	2.07429	1,673,220	16.31	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,985.42000	1.98542	2,374,540	16.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,260.40000	2.26040	2,685,390	16.15	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.50	Call		3,328.32000	3.32832	2,804,320	17.02	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		1,223.22000	1.22322	1,495,850	17.02	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,089.46000	7.08946	6,379,210	18.72	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		309.22000	0.30922	395,600	18.72	0.00	0	8,50
R209	On	04/05/2023	Bond Future	10.50	Put		3,897.93000	3.89793	4,484,900	15.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		1,836.04000	1.83604	1,464,400	16.15	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.09	Put		2,033.37000	2.03337	2,428,930	16.31	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,101.63000	2.10163	1,697,330	16.32	0.00	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
R209	On	04/05/2023	Bond Future	11.10	Put		2,009.28000	2.00928	2,401,610	16.32	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,129.13000	2.12913	1,721,620	16.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,387.68000	5.38768	4,828,670	17.69	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,740.87000	1.74087	1,994,240	17.69	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,420.73000	5.42073	4,860,100	17.70	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,727.03000	1.72703	1,978,780	17.70	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		822.57000	0.82257	657,780	15.19	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,209.11000	7.20911	7,856,700	15.19	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		5,453.83000	5.45383	4,891,580	17.72	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,713.30000	1.71330	1,963,430	17.72	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,961.00000	1.96100	1,650,970	15.92	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,470.79000	4.47079	4,973,140	15.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,535.30000	3.53530	3,925,470	16.14	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,820.00000	3.82000	3,380,320	16.15	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,512.47000	3.51247	3,900,820	16.15	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,766.28000	3.76628	3,330,230	16.13	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,558.04000	3.55804	3,950,020	16.13	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,793.21000	3.79321	3,355,350	16.14	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,327.31000	6.32731	5,780,740	16.69	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,861.21000	2.86121	3,158,620	16.69	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,357.08000	6.35708	5,809,210	16.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,845.40000	2.84540	3,141,510	16.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,297.32000	6.29732	5,752,050	16.68	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,876.86000	2.87686	3,175,570	16.68	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,267.66000	5.26766	5,733,360	14.57	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		3,540.00000	3.54000	3,145,710	14.58	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,240.31000	5.24031	5,704,410	14.58	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		3,562.67000	3.56267	3,166,790	14.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,213.08000	5.21308	5,675,590	14.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		3,517.39000	3.51739	3,124,700	14.57	0.00	0	
Total R209 Option											0.00	0	28,85
Total For R209											1,665,390.50	25	54,21
R210	On	04/05/2023	Bond Future			223.76920	223.76920	223.77170	223.77170		0.00	0	38
R210	On	03/08/2023	Bond Future			228.21805	228.21805	228.22076	228.22076		0.00	0	30
R210	On	02/11/2023	Bond Future			229.59048	229.59048	229.59227	229.59227		0.00	0	
R210	On	01/02/2024	Bond Future			234.15789	234.15789	234.15858	234.15858		0.00	0	
R210	On	02/05/2024	Bond Future			235.37221	235.37221	235.36995	235.36995		0.00	0	
Total R210 Future											0.00	0	66
Total For R210											0.00	0	66

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/05/2023			10.46272	83.13838	10.32688	83.76911		11.01	0.00	0	34,14
R213	On	03/08/2023			10.57120	84.77120	10.42910	85.41441		10.79	0.00	0	
R213	On	02/11/2023			10.69256	82.88303	10.54384	83.53848		10.43	0.00	0	1,27
R213	On	01/02/2024			10.82555	84.51285	10.66961	85.18073		9.70	0.00	0	
R213	On	02/05/2024			10.97730	82.54468	10.81391	83.22403		9.50	0.00	0	
Total R213 Future											0.00	0	35,41
R213	On	04/05/2023	10.73	Call			2,864.88000	2.86488	2,447,420	11.62	0.00	0	
R213	On	04/05/2023	10.73	Put			1,010.88000	1.01088	1,224,150	11.62	0.00	0	
R213	On	04/05/2023	10.74	Call			2,896.27000	2.89627	2,476,520	11.64	0.00	0	
R213	On	04/05/2023	10.74	Put			996.96000	0.99696	1,207,940	11.64	0.00	0	
R213	On	04/05/2023	10.75	Call			2,927.80000	2.92780	2,505,770	11.65	0.00	0	
R213	On	04/05/2023	10.75	Put			983.20000	0.98320	1,191,900	11.65	0.00	0	
R213	On	03/08/2023	11.62	Call			6,090.60000	6.09060	5,586,320	12.17	0.00	0	
R213	On	03/08/2023	11.62	Put			891.45000	0.89145	1,030,380	12.17	0.00	0	
R213	On	03/08/2023	11.63	Call			6,124.42000	6.12442	5,619,060	12.18	0.00	0	
R213	On	03/08/2023	11.63	Put			883.41000	0.88341	1,021,260	12.18	0.00	0	
R213	On	03/08/2023	11.61	Call			6,056.99000	6.05699	5,553,800	12.16	0.00	0	
R213	On	03/08/2023	11.61	Put			899.74000	0.89974	1,039,760	12.16	0.00	0	
R213	On	02/11/2023	11.11	Put			1,972.96000	1.97296	2,211,260	10.98	0.00	0	
R213	On	02/11/2023	11.12	Call			4,461.70000	4.46170	4,043,200	10.99	0.00	0	
R213	On	02/11/2023	11.12	Put			1,958.69000	1.95869	2,195,640	10.99	0.00	0	
R213	On	02/11/2023	11.13	Call			4,490.37000	4.49037	4,070,540	11.00	0.00	0	
R213	On	02/11/2023	11.13	Put			1,944.77000	1.94477	2,180,390	11.00	0.00	0	
R213	On	02/11/2023	11.11	Call			4,433.35000	4.43335	4,016,200	10.98	0.00	0	
R213	On	01/02/2024	11.70	Call			6,040.26000	6.04026	5,572,490	10.72	0.00	0	
R213	On	01/02/2024	11.70	Put			1,751.09000	1.75109	1,951,200	10.72	0.00	0	
R213	On	01/02/2024	11.71	Call			6,069.81000	6.06981	5,601,020	10.73	0.00	0	
R213	On	01/02/2024	11.71	Put			1,740.41000	1.74041	1,939,500	10.73	0.00	0	
R213	On	01/02/2024	11.72	Call			6,099.39000	6.09939	5,629,590	10.73	0.00	0	
R213	On	01/02/2024	11.72	Put			1,729.79000	1.72979	1,927,870	10.73	0.00	0	
R213	On	02/05/2024	10.29	Put			4,631.95000	4.63195	5,035,260	9.19	0.00	0	
R213	On	02/05/2024	10.30	Call			2,423.74000	2.42374	2,146,320	9.19	0.00	0	
R213	On	02/05/2024	10.30	Put			4,607.25000	4.60725	5,009,180	9.19	0.00	0	
R213	On	02/05/2024	10.28	Call			2,386.44000	2.38644	2,111,790	9.18	0.00	0	
R213	On	02/05/2024	10.28	Put			4,656.39000	4.65639	5,061,090	9.18	0.00	0	
R213	On	02/05/2024	10.29	Call			2,405.23000	2.40523	2,129,190	9.19	0.00	0	
Total R213 Option											0.00	0	
Total For R213											0.00	0	35,41
R214	On	04/05/2023			11.50297	63.65615	11.32705	64.58925		18.13	0.00	0	22,96

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/08/2023			11.60578	64.90636	11.42383	65.85786		18.36	0.00	0	2,96
R214	On	02/11/2023			11.71577	62.88201	11.52758	63.85189		18.16	0.00	0	
R214	On	01/02/2024			11.83251	64.11837	11.63767	65.10695		17.83	0.00	0	
R214	On	02/05/2024			11.95842	62.02101	11.75685	63.02730		17.02	0.00	0	
Total R214 Future											0.00	0	25,86
R214	On	04/05/2023	11.36	Call			2,284.94000	2.28494	1,808,520	18.35	0.00	0	
R214	On	04/05/2023	11.36	Put			2,108.53000	2.10853	2,565,210	18.35	0.00	0	
R214	On	04/05/2023	11.37	Call			2,313.78000	2.31378	1,833,690	18.37	0.00	0	
R214	On	04/05/2023	11.37	Put			2,083.98000	2.08398	2,536,990	18.37	0.00	0	
R214	On	04/05/2023	11.38	Call			2,342.91000	2.34291	1,859,150	18.39	0.00	0	
R214	On	04/05/2023	11.38	Put			2,059.79000	2.05979	2,509,130	18.39	0.00	0	
R214	On	03/08/2023	12.15	Call			5,528.69000	5.52869	4,880,560	19.43	0.00	0	
R214	On	03/08/2023	12.15	Put			1,860.83000	1.86083	2,164,200	19.43	0.00	0	
R214	On	03/08/2023	12.16	Call			5,562.38000	5.56238	4,912,350	19.45	0.00	0	
R214	On	03/08/2023	12.16	Put			1,846.36000	1.84636	2,147,830	19.45	0.00	0	
R214	On	03/08/2023	12.14	Call			5,495.20000	5.49520	4,848,980	19.41	0.00	0	
R214	On	03/08/2023	12.14	Put			1,875.57000	1.87557	2,180,850	19.41	0.00	0	
R214	On	02/11/2023	11.45	Put			4,112.86000	4.11286	4,596,200	18.09	0.00	0	
R214	On	02/11/2023	11.46	Call			3,732.88000	3.73288	3,244,210	18.11	0.00	0	
R214	On	02/11/2023	11.46	Put			4,086.92000	4.08692	4,568,130	18.11	0.00	0	
R214	On	02/11/2023	11.47	Call			3,759.67000	3.75967	3,268,880	18.12	0.00	0	
R214	On	02/11/2023	11.47	Put			4,061.12000	4.06112	4,540,210	18.12	0.00	0	
R214	On	02/11/2023	11.45	Call			3,706.17000	3.70617	3,219,630	18.09	0.00	0	
R214	On	01/02/2024	12.14	Call			6,008.71000	6.00871	5,405,110	18.62	0.00	0	
R214	On	01/02/2024	12.14	Put			3,508.62000	3.50862	3,893,600	18.62	0.00	0	
R214	On	01/02/2024	12.15	Call			6,038.60000	6.03860	5,433,420	18.64	0.00	0	
R214	On	01/02/2024	12.15	Put			3,490.33000	3.49033	3,873,730	18.64	0.00	0	
R214	On	01/02/2024	12.16	Call			6,068.29000	6.06829	5,461,540	18.65	0.00	0	
R214	On	01/02/2024	12.16	Put			3,471.89000	3.47189	3,853,720	18.65	0.00	0	
R214	On	02/05/2024	11.48	Put			5,426.77000	5.42677	5,953,920	16.73	0.00	0	
R214	On	02/05/2024	11.46	Call			3,953.86000	3.95386	3,478,370	16.71	0.00	0	
R214	On	02/05/2024	11.46	Put			5,482.96000	5.48296	6,013,760	16.71	0.00	0	
R214	On	02/05/2024	11.47	Call			3,978.00000	3.97800	3,500,690	16.72	0.00	0	
R214	On	02/05/2024	11.47	Put			5,454.66000	5.45466	5,983,640	16.72	0.00	0	
R214	On	02/05/2024	11.48	Call			4,002.49000	4.00249	3,523,350	16.73	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	25,86
Total for Bond											842,298,888.01	9,267	1,384,73
ES26A	On	02/04/2026			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 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	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/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 R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/05/2023 GOVI			875.48400	875.48400	883.75900	883.75900			0.00	0	84
GOVI On 03/08/2023 GOVI			892.67800	892.67800	901.11600	901.11600			0.00	0	
GOVI On 02/11/2023 GOVI			910.19900	910.19900	918.80100	918.80100			0.00	0	
GOVI On 01/02/2024 GOVI			928.10900	928.10900	936.87900	936.87900			0.00	0	
GOVI On 02/05/2024 GOVI			945.54600	945.54600	954.47800	954.47800			0.00	0	
Total GOVI Future									0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			308,990.00000	30.89900	226,240,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			308,890.00000	30.88900	226,140,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			308,790.00000	30.87900	226,040,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	03/08/2023	GOVI	837.22	Call			638,960.00000	63.89600	554,580,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			638,860.00000	63.88600	554,480,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			639,060.00000	63.90600	554,680,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		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			329,910.00000	32.99100	243,890,000		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			329,810.00000	32.98100	243,790,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			330,010.00000	33.00100	243,990,000		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			568,990.00000	56.89900	481,290,000		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			568,890.00000	56.88900	481,190,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			568,790.00000	56.87900	481,090,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			0.00000	0.00000	54,440,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			35,080.00000	3.50800	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			0.00000	0.00000	54,240,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			34,980.00000	3.49800	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			0.00000	0.00000	54,340,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			34,880.00000	3.48800	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	84
Total for GOVI												0.00	0	84
AL37	On	04/05/2023	Index Future			879.72800	879.72800	883.86600	883.86600			0.00	0	
AL37	On	03/08/2023	Index Future			897.00500	897.00500	901.22500	901.22500			0.00	0	
AL37	On	02/11/2023	Index Future			914.61100	914.61100	918.91200	918.91200			0.00	0	
AL37	On	01/02/2024	Index Future			932.60800	932.60800	936.99300	936.99300			0.00	0	
AL37	On	02/05/2024	Index Future			950.13000	950.13000	954.59300	954.59300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/05/2023	Index Future			1,010.94200	1,010.94200	1,018.19000	1,018.19000			0.00	0	
AL7T	On	03/08/2023	Index Future			1,030.79700	1,030.79700	1,038.18800	1,038.18800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,051.02800	1,051.02800	1,058.56300	1,058.56300			0.00	0	
AL7T	On	01/02/2024	Index Future			1,071.71000	1,071.71000	1,079.39100	1,079.39100			0.00	0	
AL7T	On	02/05/2024	Index Future			1,091.84500	1,091.84500	1,099.66600	1,099.66600			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/05/2023 Index Future			887.97300	887.97300	896.36200	896.36200				0.00	0	
ALBI On 03/08/2023 Index Future			905.41300	905.41300	913.96600	913.96600				0.00	0	
ALBI On 02/11/2023 Index Future			923.18300	923.18300	931.90300	931.90300				0.00	0	
ALBI On 01/02/2024 Index Future			941.34900	941.34900	950.23900	950.23900				0.00	0	
ALBI On 02/05/2024 Index Future			959.03500	959.03500	968.08900	968.08900				0.00	0	
Total ALBI Future										0.00	0	
Total For ALBI										0.00	0	
IGOV On 04/05/2023 Index Future			325.18000	325.18000	325.40500	325.40500				0.00	0	
IGOV On 03/08/2023 Index Future			331.64500	331.64500	331.87400	331.87400				0.00	0	
IGOV On 02/11/2023 Index Future			338.23100	338.23100	338.46400	338.46400				0.00	0	
IGOV On 01/02/2024 Index Future			344.96100	344.96100	345.19900	345.19900				0.00	0	
IGOV On 02/05/2024 Index Future			351.51700	351.51700	351.75700	351.75700				0.00	0	
Total IGOV Future										0.00	0	
Total For IGOV										0.00	0	
Total for Index										0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.45000	92.55000	7.45500	92.54500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.50000	92.50000	7.47500	92.52500				0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.67500	92.32500	7.64000	92.36000				0.00	0	
JIBAR f On 17/05/2023 Jibar Future			7.70000	92.30000	7.66000	92.34000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.82000	92.18000	7.73500	92.26500				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			7.81000	92.19000	7.74000	92.26000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.81000	92.19000	7.73000	92.27000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.65500	92.34500	7.53500	92.46500				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			7.61500	92.38500	7.46500	92.53500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.43500	92.56500	7.27000	92.73000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.41000	92.59000	7.25000	92.75000				0.00	0	
JIBAR f On 18/12/2024 Jibar Future			7.35500	92.64500	7.22000	92.78000				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 :										842,298,888.01	9,267	1,386,74
ABCPI3 On 07/12/2023 Spot Bond			4.97000	326.81328	4.97000	326.58264				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.57499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF001 On 18/07/2024 Spot Bond					0.00000	101.13351				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.40000	102.06178	9.40000	101.98455				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.56500	89.58691	11.56500	89.50393				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.22461				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	102.00453				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN07 On 17/03/2026 Spot Bond					0.00000	101.50285				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	101.72793				0.00	380,000,000	190,000,000
Total ABFN18 SPOT										0.00	380,000,000	190,000,000
Total For ABFN18										0.00	380,000,000	190,000,000
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.96529				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.21308				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.61952				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.23810				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 ¹ On 29/08/2023 Spot Bond					0.00000	102.14784				0.00	0	200,000,00
Total ABFN28 SPOT										0.00	0	200,000,00
Total For ABFN28										0.00	0	200,000,00
ABFN2 ¹ On 29/08/2025 Spot Bond					0.00000	102.71557				0.00	100,000,000	50,000,00
Total ABFN29 SPOT										0.00	100,000,000	50,000,00
Total For ABFN29										0.00	100,000,000	50,000,00
ABFN3 ¹ On 29/08/2028 Spot Bond					0.00000	102.79748				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 ¹ On 15/11/2023 Spot Bond					0.00000	100.50941				0.00	20,000,000	10,000,00
Total ABFN32 SPOT										0.00	20,000,000	10,000,00
Total For ABFN32										0.00	20,000,000	10,000,00
ABFN3 ¹ On 15/11/2024 Spot Bond					0.00000	100.55931				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 ¹ On 07/02/2024 Spot Bond					0.00000	100.65778				0.00	320,000,000	160,000,00
Total ABFN35 SPOT										0.00	320,000,000	160,000,00
Total For ABFN35										0.00	320,000,000	160,000,00
ABFN3 ¹ On 07/02/2026 Spot Bond					0.00000	100.81642				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 ¹ On 07/02/2029 Spot Bond					0.00000	101.23149				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 ¹ On 16/09/2024 Spot Bond					0.00000	101.62472				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 ¹ On 16/09/2026 Spot Bond					0.00000	101.46781				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 ¹ On 16/09/2029 Spot Bond					0.00000	101.08490				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 ¹ On 14/10/2024 Spot Bond					0.00000	100.73449				0.00	0	
Total ABFN44 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABFN44									0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.74316			0.00	0	370,018,70
Total ABFN45 SPOT									0.00	0	370,018,70
Total For ABFN45									0.00	0	370,018,70
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.20022			0.00	0	
Total ABFN46 SPOT									0.00	0	
Total For ABFN46									0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	99.84905			0.00	0	
Total ABFN47 SPOT									0.00	0	
Total For ABFN47									0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.84472			0.00	0	
Total ABFN48 SPOT									0.00	0	
Total For ABFN48									0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.05333			0.00	0	
Total ABFN49 SPOT									0.00	0	
Total For ABFN49									0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.96243			0.00	0	
Total ABFN50 SPOT									0.00	0	
Total For ABFN50									0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.30974			0.00	0	
Total ABFN51 SPOT									0.00	0	
Total For ABFN51									0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.01456			0.00	0	
Total ABFN52 SPOT									0.00	0	
Total For ABFN52									0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.00955			0.00	0	
Total ABFN53 SPOT									0.00	0	
Total For ABFN53									0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.11104			0.00	0	
Total ABFN54 SPOT									0.00	0	
Total For ABFN54									0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.01220			0.00	0	
Total ABFN55 SPOT									0.00	0	
Total For ABFN55									0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.67883			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.00984				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.01183				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.86129				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.37847				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.66502				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.26305				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.22326				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.80492				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.94995				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.30362				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.35814				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			7.95000	7.95000	7.95000	161.26616				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	68.13496	100.00000	67.65821				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	165.47061				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.65000	4.65000	4.65000	215.14629				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	236.20374				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.16000	9.16000	9.16000	103.58904				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.31500	8.31500	8.31500	108.70998				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.73000	106.82945	8.73000	106.75383				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.72500	110.20279	8.72500	110.12481				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.13000	104.95310	8.13000	104.88381				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.07000	103.12426	9.07000	103.04848				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	17.76526	100.00000	17.64627				0.00	0	
Total ABS7/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 ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.62000	327.68644	4.62000	327.46442				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.19000	11.19000	11.19000	100.79538				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.58772				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.55570				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.50155				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.96396				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.05800				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.82022				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.79293				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.86008				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.71128				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	103.02822				0.00	163,800,000	163,800,00

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 AGRIA1 SPOT										0.00	163,800,000	163,800,000
Total For AGRIA1										0.00	163,800,000	163,800,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.22882				0.00	107,000,000	53,500,000
Total AGT01 SPOT										0.00	107,000,000	53,500,000
Total For AGT01										0.00	107,000,000	53,500,000
AGT02 On 28/11/2024 Spot Bond					0.00000	106.30980				0.00	120,200,000	1,300,100,000
Total AGT02 SPOT										0.00	120,200,000	1,300,100,000
Total For AGT02										0.00	120,200,000	1,300,100,000
AGT03 On 05/06/2025 Spot Bond					0.00000	105.25015				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.52861				0.00	0	50,000,000
Total AGT04 SPOT										0.00	0	50,000,000
Total For AGT04										0.00	0	50,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	100.68796				0.00	0	190,000,000
Total AGT05 SPOT										0.00	0	190,000,000
Total For AGT05										0.00	0	190,000,000
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.70677				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.72281				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.61500	98.12561	8.61500	98.05704				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.74708				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.82788				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.92869				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2023 Spot Bond					0.00000	100.66424				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.90416				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.68500	100.05869	9.68500	99.98157				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.03053				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.90097				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.89673				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.06077				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.32308				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	99.90780				0.00	27,540,450	13,770,22
Total AHF6A3 SPOT										0.00	27,540,450	13,770,22
Total For AHF6A3										0.00	27,540,450	13,770,22
AHF6B On 21/08/2024 Spot Bond					0.00000	99.90086				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.89659				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.86686				0.00	0	
Total AHF6D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.01621				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.08293				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.89872				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.90032				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.89446				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	99.89648				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.23690				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	99.86368				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.55000	104.15652	8.55000	104.08454				0.00	0	5,416,000,00
Total AIR02 SPOT										0.00	0	5,416,000,00
Total For AIR02										0.00	0	5,416,000,00
AIR04 On 29/05/2024 Spot Bond			10.40000	100.75512	10.40000	100.67051				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.73500	93.92518	11.73500	93.83646				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.02613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.02688				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.12019				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.83000	193.93411	6.83000	193.76841				0.00	0	160,000,00
Total AIRL01 SPOT										0.00	0	160,000,00
Total For AIRL01										0.00	0	160,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.29186				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.60666				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.66428				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.29286				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	99.86261				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.50500	250.96560	5.50500	250.77776				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.11500	217.69269	6.11500	217.51913				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.52000	206.80656	5.52000	206.65150				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19 On 31/01/2038 Spot Bond			5.51000	114.75191	5.51000	114.66567				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	102.62224				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.66031				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.42688				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.04927				0.00	681,600,000	302,700,000
Total ASN278 SPOT										0.00	681,600,000	302,700,000
Total For ASN278										0.00	681,600,000	302,700,000
ASN27 On 20/08/2048 Spot Bond					0.00000	99.92475				0.00	334,000,000	167,000,000
Total ASN279 SPOT										0.00	334,000,000	167,000,000
Total For ASN279										0.00	334,000,000	167,000,000
ASN28 On 21/08/2023 Spot Bond					0.00000	99.90118				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.70736				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.28070				0.00	76,400,000	845,400,000
Total ASN291 SPOT										0.00	76,400,000	845,400,000
Total For ASN291										0.00	76,400,000	845,400,000
ASN30 On 20/12/2023 Spot Bond					0.00000	101.49193				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.14445				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			5.08500	5.08500	5.08500	114.69247				0.00	0	
Total ASN318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.64500	5.64500	5.64500	105.19925				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.55160				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.69279				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.21002				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.07568				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.62000	113.27205	5.62000	113.18593				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.50791				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.86024				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.60386				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.46783				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.46783				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.98793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.78797				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.58417				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.98643				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	101.07421				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	101.59575				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	101.59575				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	101.74307				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	101.47990				0.00	682,800,000	296,800,000
Total ASN399 SPOT										0.00	682,800,000	296,800,000
Total For ASN399										0.00	682,800,000	296,800,000
ASN399 On 20/12/2024 Spot Bond					0.00000	101.45175				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.61200				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2023 Spot Bond					0.00000	101.81208				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.24436				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	101.34710				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.37326				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.70002				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.51407				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.74441				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.74873				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.14500	10.14500	10.14500	99.76601				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.65500	10.65500	10.65500	105.45764				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.42485				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.46725				0.00	0	
Total ASN472 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN472									0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	102.03926			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.76258			0.00	0	
Total ASN480 SPOT									0.00	0	
Total For ASN480									0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	129.74700			0.00	0	
Total ASN485 SPOT									0.00	0	
Total For ASN485									0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.44000	10.44000	10.44000	105.32395			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.99431			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	101.49711			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	101.49711			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	101.45018			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50 On 21/12/2026 Spot Bond			10.01000	98.33322	10.01000	98.25410		772,772,000,000.00	77,200,000	38,600,000	
Total ASN508 SPOT								772,772,000,000.00	77,200,000	38,600,000	
Total For ASN508								772,772,000,000.00	77,200,000	38,600,000	
ASN50 On 21/12/2026 Spot Bond			9.19000	98.14877	9.19000	98.07612		0.00	0	0	
Total ASN509 SPOT								0.00	0	0	
Total For ASN509								0.00	0	0	
ASN51 On 21/12/2026 Spot Bond			9.74000	97.05135	9.74000	96.97531		0.00	0	0	
Total ASN510 SPOT								0.00	0	0	
Total For ASN510								0.00	0	0	
ASN51 On 21/12/2026 Spot Bond			9.74000	97.05135	9.74000	96.97531		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 ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.31500	101.54199	8.31500	101.47346				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.26500	101.62673	10.26500	101.54245				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.21500	101.62456	10.21500	101.54069				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.71500	101.26062	9.71500	101.18105				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.71500	101.26062	9.71500	101.18105				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.19143				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.44049				0.00	1,200,000,000	600,000,000
Total ASN541 SPOT										0.00	1,200,000,000	600,000,000
Total For ASN541										0.00	1,200,000,000	600,000,000
ASN54: On 31/07/2023 Spot Bond			10.35000	100.70258	10.35000	100.62072				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.44000	100.59179	10.44000	100.50699				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.30000	100.78966	10.30000	100.70580				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.34346				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56 On 24/04/2025 Spot Bond					0.00000	100.62074				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.87869				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.95996				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2024 Spot Bond			9.97000	99.83780	9.97000	99.75733				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.92345				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.79194				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.57333				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.61784				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	102.33465				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.51135				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.49743				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	101.32525				0.00	0	
Total ASN611 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.43468				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.49675				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.42432				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.12406				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.44477				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.35278				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.14633				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.59605				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.70138				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	102.05438				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.32842				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.82174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.95004				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.26788				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	99.74558				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	99.92159				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	102.13707				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.29181				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.65178				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.69978				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	102.35863				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	98.64142				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	101.26300				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.43882				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.48087				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.76610				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.50987				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.53971				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.54771				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.81061				0.00	22,179,000	11,089,50
Total ASN703 SPOT										0.00	22,179,000	11,089,50
Total For ASN703										0.00	22,179,000	11,089,50
ASN70: On 09/11/2026 Spot Bond					0.00000	100.21325				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.22607				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.91746				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.28006				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.99520				0.00	0	
Total ASN716 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.12960				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	101.73686				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	101.95346				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.47037				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	102.20335				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.27663				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.49966				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	101.51568				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	96.40730				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	100.45412				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.77526				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN771 On 21/12/2026 Spot Bond					0.00000	101.70450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.44384	9.44384	9.44384	104.98412				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.99538				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.01500	10.01500	10.01500	100.63274				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.49291				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.45186				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.45235				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.51238				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.37072				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.15746				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.12926				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.90778				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	101.35512				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	102.38505				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.94579				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.08925				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.08715				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.89625				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.80550				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.80550				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.49298				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.55155				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.61343				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.61006				0.00	0	
Total ASN839 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.61006				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.63414				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	113.71699				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.82000	6.82000	6.82000	100.51291				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.87000	6.87000	6.87000	100.51601				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.02000	7.02000	7.02000	100.52529				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.50608				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.50366				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.49975				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.53195				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	102.20342				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.77738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.46729				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	115.66028				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	106.46299				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	101.75929				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	101.75929				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	101.55905				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.63341				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.63341				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.24610				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.42591				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	101.70793				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.69193				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.41781				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.83077				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.76940				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.34927				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.71110				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.89000	101.25666	10.89000	101.16772				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.67592				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.43083				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.48364				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.24654				0.00	0	
Total ASN913 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	102.28966				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	102.24654				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	102.20342				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	102.22499				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	102.25732				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	102.22499				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	102.25732				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	101.79282				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.84241				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.62774				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	102.46671				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.74802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.46875				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.64397				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.58471				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	101.53168				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	101.82801				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	101.48774				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	101.49975				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	102.20342				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN951 On 31/07/2027 Spot Bond					0.00000	100.49518				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN952 On 20/12/2027 Spot Bond					0.00000	101.72401				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN953 On 20/12/2025 Spot Bond					0.00000	101.54449				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2024 Spot Bond					0.00000	101.45175				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.18513				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	53.66731				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.71879				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.61790				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.63020				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.51118				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.45271				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.19584				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.13638				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total ASN982 SPOT										0.00	0	5,000,000,00
Total For ASN982										0.00	0	5,000,000,00
BAW29 On 22/02/2023 Spot Bond					0.00000	99.89212				0.00	0	
Total BAW29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.90000	101.72193	6.90000	101.66508				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.60159				0.00	0	730,000,00
Total BAW34 SPOT										0.00	0	730,000,00
Total For BAW34										0.00	0	730,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.55727				0.00	0	300,000,00
Total BAW36 SPOT										0.00	0	300,000,00
Total For BAW36										0.00	0	300,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.84321				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.22207				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.03977				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.24836				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.64000	11.64000	11.64000	106.03195				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.74731				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.47672				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.55618				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	101.00148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.58313				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	101.48909				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2024 Spot Bond					0.00000	101.59261				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.44527				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.87727				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.57111				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.39887				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.42877				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.39834				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.17950				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.38632				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.60945				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.49024				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.48933				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.44704				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.64117				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.78226				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.67188				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.64152				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.62961				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.64117				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.64152				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	101.70223				0.00	0	
Total BAYB25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB25										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.74500	8.74500	8.74500	100.14873				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.31000				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.72077				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.36040				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.85222				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.30941				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.84279				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.41943				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.05963				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.38477				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.07182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.39896				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.57224				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.12711				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.56680				0.00	40,000,000	1,020,000,00
Total BID10 SPOT										0.00	40,000,000	1,020,000,00
Total For BID10										0.00	40,000,000	1,020,000,00
BID11 On 15/11/2023 Spot Bond			8.59000	103.24935	8.59000	103.17741				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.95734				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.74393				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.16903				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.19535				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.48117				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.96475				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.92400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.81000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	74.17400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.54900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.26500				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.06740				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.89837				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.78076				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.98354				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.94681				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.34900				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	99.99525				0.00	0	
Total BPPF32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF32										0.00	0	
BPPF3 On 10/05/2023 Spot Bond					0.00000	100.16076				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	102.03968				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	102.04360				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.25125				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.46356				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	101.41661				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10 On 30/09/2025 Spot Bond					0.00000	101.38617				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.88945				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.27883				0.00	80,000,000	20,000,000
Total CBL30 SPOT										0.00	80,000,000	20,000,000
Total For CBL30										0.00	80,000,000	20,000,000
CBL31 On 21/11/2025 Spot Bond					0.00000	99.90829				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.24000	103.41345	8.24000	103.34535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.54000	105.93496	8.54000	105.86198				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.09000	108.67365	9.09000	108.59363				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.13000	10.13000	10.13000	100.91929				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.45815				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	102.46978				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.59122				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.77201				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.80530				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.52364				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.64957	4.77000	102.41900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.82100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN345 On 20/12/2023 Spot Bond					0.00000	101.55981				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.60500	105.38851	9.60500	105.30661				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.77328	8.70700	109.08600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.34379				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.90793				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.73000	104.26219	10.73000	104.17192				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	113.24652	6.50000	108.78900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.82100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.38000	157.42990	6.38000	157.30059				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.49000	151.41953	8.49000	151.26964				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.25000	105.84169	9.25000	105.76240				0.00	0	
Total CLN496 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.11903				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.99272				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.73800				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond			100.00000		0.00000	101.65633				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond			100.00000		0.00000	100.46469				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	98.86907				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.68221				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.75440				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond			100.00000		0.00000	101.64309				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.70121				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.60723				0.00	13,918,800	6,959,400
Total CLN526 SPOT										0.00	13,918,800	6,959,400
Total For CLN526										0.00	13,918,800	6,959,400
CLN527 On 21/02/2024 Spot Bond					0.00000	100.42015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	99.18872				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.68221				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.57216				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.77155				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.97000	101.72115	9.97000	101.63917				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.50954				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	100.09531				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.86932				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	159.69900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.72360				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.44000	101.66972	9.44000	101.59330				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			9.49000	105.06901	9.49000	104.98831				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.58000	104.13937	9.58000	104.05864				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.63000	9.63000	9.63000	325.14699				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.05140				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.10366				0.00	36,748,200	18,374,100
Total CLN557 SPOT										0.00	36,748,200	18,374,100
Total For CLN557										0.00	36,748,200	18,374,100
CLN558 On 24/11/2024 Spot Bond					0.00000	99.82305				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.93192				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	133.89800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.10699				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.94000	103.16053	9.94000	103.20706				0.00	0	
Total CLN562 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.44000	104.47211	9.44000	104.39228				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.42048				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.99163				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.94411				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.89088				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.10321				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.67000	103.45483	9.67000	103.37390				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.10690				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.10353				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.62177				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.66814				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.75110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.16462				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.18179				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.69578				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.75737				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	102.19206				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.73067				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.96887				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.50926				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.36760				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.42663				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.80000	155.89358	4.80000	124.76133				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN593 On 24/11/2024 Spot Bond					0.00000	102.31179				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.35105				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	102.03083				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			8.91000	8.91000	8.91000	102.52615				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.12194				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.61189				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.50926				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.50926				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	102.08300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.49500	8.49500	8.49500	100.62239				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.27177				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.52633				0.00	0	
Total CLN605 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.33003				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.79410				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.87663				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.07000	102.89575	9.07000	102.82039				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.60634				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.51588				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.81134				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 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	
CLN613 On 30/11/2023 Spot Bond					0.00000	102.12668				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	98.65900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.90429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.96897				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.44624				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.83699				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	99.91897				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.92517				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.63000	61.52264	12.63000	80.24244				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.17755				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.14000	98.64420	10.14000	98.56425				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	99.91921				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	100.11290				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 09/10/2034 Spot Bond					0.00000	101.14403				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.20751				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.06318				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	99.90400				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.91944				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.92205				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.91469				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.73391				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	99.90368				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.49126				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.59945				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.49290				0.00	0	
Total CLN647 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.02859				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.96620				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.91944				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.91944				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	99.49200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.69215				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.40628				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.93104				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	127.49700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	152.68000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	102.16724				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.32140				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	99.90900				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.32808				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.69458				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	102.10089				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	99.91390				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.35947	160.44573	5.35947	130.29356				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.35947	160.44573	5.35947	130.29440				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	99.91271				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	99.90955				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.46525				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.93727				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.60893				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.72301				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.42446				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.44968				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.26639				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.62269				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.62248				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.74163				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.24602				0.00	0	
Total CLN691 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.48908				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.99975				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	89.02639		13,434,000,000,000.00		1,200,000,000	600,000,000	
Total CLN697 SPOT								13,434,000,000,000.00		1,200,000,000	600,000,000	
Total For CLN697								13,434,000,000,000.00		1,200,000,000	600,000,000	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.53496		0.00		0	0	
Total CLN698 SPOT								0.00		0	0	
Total For CLN698								0.00		0	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.68118		0.00		0	0	
Total CLN699 SPOT								0.00		0	0	
Total For CLN699								0.00		0	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.85209		0.00		0	0	
Total CLN700 SPOT								0.00		0	0	
Total For CLN700								0.00		0	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.28596		0.00		0	0	
Total CLN702 SPOT								0.00		0	0	
Total For CLN702								0.00		0	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.37456		0.00		0	0	
Total CLN704 SPOT								0.00		0	0	
Total For CLN704								0.00		0	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.58079		0.00		0	0	
Total CLN705 SPOT								0.00		0	0	
Total For CLN705								0.00		0	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.90797		0.00		0	0	
Total CLN707 SPOT								0.00		0	0	
Total For CLN707								0.00		0	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.24899		0.00		0	0	
Total CLN708 SPOT								0.00		0	0	
Total For CLN708								0.00		0	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.46669		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 CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.58183				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.82216				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.55119				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.47299				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.47299				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.47299				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.63084				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.54530				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	79.63827				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	79.95741				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN722 On 01/06/2026 Spot Bond					0.00000	101.79817				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	80.66031				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.39583				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.39583				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.39583				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.41158				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.41158				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.41158				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	83.13199				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.15819				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.78919				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.48885				0.00	0	
Total CLN733 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.56355				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.06089				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.76038				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.04171				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.82900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.81213				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.92024				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.31538				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.42975				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.56100				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.72752				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.27295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.48902				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.48833				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.63655				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.06709				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 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	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.34182				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.82170				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	

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	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.02515				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.97665				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.41555				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.21549				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.55644				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.52694				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.34182				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	101.50041				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.95649				0.00	0	
Total CLN769 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	106.48732				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	85.11991				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.88453				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	102.18879				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.50055				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			7.46000	7.46000	7.46000	98.74575				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	102.09558				0.00	1,200,000,000	600,000,000
Total CLN776 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN776										0.00	1,200,000,000	600,000,000
CLN777 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	
CLN778 On 31/08/2026 Spot Bond					0.00000	102.39743				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.44503				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.44731				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	99.94362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.45870				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.46371				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.24609				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.36284				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.24609				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	110.27877				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	110.11144				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.49070				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.05200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.49070				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.36883				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN795 On 31/01/2025 Spot Bond					0.00000	100.49070				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.24615				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.49070				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.49084				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.49271				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.49271				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.21413				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.87785				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.44867				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.77396				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.49512				0.00	0	
Total CLN806 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.22505				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.46326				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.40224				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.74500	100.21940	8.74500	100.14873				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.41000				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.67956				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.49070				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.49091				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.49512				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.44505				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.49070				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.49091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.24616				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 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	
CLN822 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	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.49091				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.49091				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.49063				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.49091				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	91.21486				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.49070				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	106.24846				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.83024				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN832 On 31/07/2027 Spot Bond					0.00000	100.49063				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.03500	9.03500	9.03500	103.60601				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	102.20328				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	102.20342				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	102.20342				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	102.20332				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.24616				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.48854				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.15678				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.97400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	99.36500				0.00	0	
Total CLN843 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.78176				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.12666				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.13900				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.24616				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.24616				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.24579				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.52055				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.58833				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.49975				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.56704				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.66792				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.69993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.58392				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.51348				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	87.05546				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.49091				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.57985				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.48373				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.76499				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	116.81930				0.00	0	
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	102.20800				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	103.21400				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.53847				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.83120				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.43608				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.44051				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.43822				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.31921				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	102.20328				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.52379				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.62424				0.00	820,000,000	410,000,000
Total CLN875 SPOT										0.00	820,000,000	410,000,000
Total For CLN875										0.00	820,000,000	410,000,000
CLN876 On 29/10/2025 Spot Bond					0.00000	100.62424				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.53667				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.43502				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.12194				0.00	0	
Total CLN879 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	101.11584				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.62724				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.43365				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.39715				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.19350				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.19350				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.01519				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.16374				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88 On 15/09/2027 Spot Bond			5.69000	5.69000	5.69000	124.87847				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	101.65998				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.57670				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.49091				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.53488				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.20328				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.24610				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.06705				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				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	67.19540				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	66.70451				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.09500	11.09500	11.09500	105.61143				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.01700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN903 On 20/12/2027 Spot Bond			10.52500	10.52500	10.52500	104.36017				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.85605				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.76390				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.64877				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	102.07258				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	104.03900				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	106.31100				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.80079				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.42449				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.49044				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.70809				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.22000	103.07217	10.22000	102.98814				0.00	0	
Total COJ05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.73000	103.84386	10.73000	103.75444				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.31000	100.67707	11.31000	100.58582				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.68500	103.40264	9.68500	103.32130				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.50000	95.39132	12.50000	95.29604				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.09000	95.57746	11.09000	95.49248				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.04885				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.84000	9.84000	9.84000	103.48985				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.73705				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.41577				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.70898				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	99.90298				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.18375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF001 On 28/06/2025 Spot Bond					0.00000	101.19344				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF002 On 14/09/2023 Spot Bond					0.00000	101.44946				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF003 On 14/09/2025 Spot Bond					0.00000	101.47765				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.35000	99.85924	7.35000	99.79904				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	98.11828	100.00000	97.33334				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	98.11828	100.00000	97.33334				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.77000	99.97818	9.77000	99.89960		7,816,000,000,000.00		800,000,000	800,000,000	800,000,000
Total DV24 SPOT								7,816,000,000,000.00		800,000,000	800,000,000	800,000,000
Total For DV24								7,816,000,000,000.00		800,000,000	800,000,000	800,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	100.05230	9.69000	99.97429				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.05230	9.69000	99.97429				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.04000	98.46031	10.04000	98.38041				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.13500	95.61383	11.13500	95.52848				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	100.05445	10.10000	99.97323				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.05445	10.10000	99.97323				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.16200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.28322				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.23962				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.09597				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.38382				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	103.10356				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	102.04950				0.00	40,000,000	20,000.00
Total DVFB25 SPOT										0.00	40,000,000	20,000.00
Total For DVFB25										0.00	40,000,000	20,000.00
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.19177				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.32893				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.42405				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.45997				0.00	580,000,000	290,000.00
Total DVFB30 SPOT										0.00	580,000,000	290,000.00
Total For DVFB30										0.00	580,000,000	290,000.00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.24343				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.89107				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.76939				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.16000	105.14001	9.16000	105.06200			435,100,000,000,000.00	47,500,000,000	190,000,000,000	
Total ECN24 SPOT									15,100,000,000,000.00	47,500,000,000	190,000,000,000	
Total For ECN24									15,100,000,000,000.00	47,500,000,000	190,000,000,000	
ECN32 On 14/03/2032 Spot Bond			5.76500	117.71347	5.76500	117.62260			0.00	0	0	
Total ECN32 SPOT									0.00	0	0	
Total For ECN32									0.00	0	0	
EL037 On 31/01/2037 Spot Bond			5.61000	101.11901	5.61000	101.04220			273,768,000,000,000.00	48,800,000,000	195,200,000,000	
Total EL037 SPOT									13,768,000,000,000.00	48,800,000,000	195,200,000,000	
Total For EL037									13,768,000,000,000.00	48,800,000,000	195,200,000,000	
EL037/I On 31/01/2037 Spot Bond			2.25000	149.06678	2.25000	148.99424			0.00	0	0	
Total EL037/I2038 SPOT									0.00	0	0	
Total For EL037/I2038									0.00	0	0	
EL28 On 02/05/2028 Spot Bond			4.86000	156.70567	4.86000	156.59613			0.00	0	0	
Total EL28 SPOT									0.00	0	0	
Total For EL28									0.00	0	0	
EL29 On 19/11/2029 Spot Bond			4.87500	141.01002	4.87500	140.91129			0.00	0	0	
Total EL29 SPOT									0.00	0	0	
Total For EL29									0.00	0	0	
EL30 On 29/07/2030 Spot Bond			4.88000	135.28388	4.88000	135.18910			0.00	0	0	
Total EL30 SPOT									0.00	0	0	
Total For EL30									0.00	0	0	
EL31 On 02/06/2031 Spot Bond			5.58500	119.47075	5.58500	119.38054			0.00	0	0	
Total EL31 SPOT									0.00	0	0	
Total For EL31									0.00	0	0	
EL36 On 31/01/2036 Spot Bond			5.48000	104.89643	5.48000	104.81785			0.00	0	0	
Total EL36 SPOT									0.00	0	0	
Total For EL36									0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.06678	2.25000	148.99424			0.00	0	0	
Total EL36/I2038 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	187.14199				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	184.10863				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2024 Spot Bond					0.00000	172.37292				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	143.32214				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	142.33614				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	138.69506				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	128.94512				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	124.15631				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	126.13168				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	104.48691				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	108.27810				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	111.94912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	115.12064				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	106.41042				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	113.35290				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.15000	102.85785	10.15000	102.77350				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.13500	12.13500	12.13500	95.80800				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.18500	12.18500	12.18500	99.86144				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			10.24000	10.24000	10.24000	101.52108				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.24000	10.24000	10.24000	101.62943				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.22500	12.22500	12.22500	97.86729				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.34000	11.34000	11.34000	99.83161				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.72500	14.72500	14.72500	92.78233				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	102.03621				0.00	20,000,000	10,000,000
Total EPF015 SPOT										0.00	20,000,000	10,000,000
Total For EPF015										0.00	20,000,000	10,000,000
EPF017 On 07/09/2023 Spot Bond					0.00000	101.73281				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.80130				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.96141				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.83621				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.80138				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.01447				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.63646				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.17601				0.00	400,000,000	100,000,000
Total EPF026 SPOT										0.00	400,000,000	100,000,000
Total For EPF026										0.00	400,000,000	100,000,000
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.52392				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.16860				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.29969				0.00	0	
Total EQT003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.27211				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	102.33299				0.00	340,000,000	170,000,00
Total EQT005 SPOT										0.00	340,000,000	170,000,00
Total For EQT005										0.00	340,000,000	170,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.45517				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.37783				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.93414				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.28944				0.00	80,000,000	20,000,00
Total EQT010 SPOT										0.00	80,000,000	20,000,00
Total For EQT010										0.00	80,000,000	20,000,00
EQT01 On 11/11/2023 Spot Bond					0.00000	100.09490				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.09907				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	100.10049				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.00008				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.99988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.00008				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.00017				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.04016				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.00007				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			780,000,000,000.00	77,800,000,000	38,700,000,00	
Total ERSA31 SPOT									10,000,000,000,000.00	77,800,000,000	38,700,000,00	
Total For ERSA31									10,000,000,000,000.00	77,800,000,000	38,700,000,00	
ERSB1 On 17/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			040,000,000,000.00	10,400,000,000	4,600,000,00	
Total ERSB10 SPOT									10,000,000,000,000.00	10,400,000,000	4,600,000,00	
Total For ERSB10									10,000,000,000,000.00	10,400,000,000	4,600,000,00	
ERSC1 On 17/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			430,000,000,000.00	4,300,000,000	1,700,000,00	
Total ERSC10 SPOT									10,000,000,000,000.00	4,300,000,000	1,700,000,00	
Total For ERSC10									10,000,000,000,000.00	4,300,000,000	1,700,000,00	
ES26 On 02/04/2026 Spot Bond			9.16000	99.54597	9.16000	99.47252			1,104,430,360,000.00	120,571,000	2,758,921,90	
Total ES26 SPOT									1,104,430,360,000.00	120,571,000	2,758,921,90	
Total For ES26									1,104,430,360,000.00	120,571,000	2,758,921,90	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.02757	7.85000	102.96221			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.01500	76.63908	11.86000	77.31023			1,515,081,888,000.00	126,099,200	6,813,745,40	
Total ES33 SPOT									1,515,081,888,000.00	126,099,200	6,813,745,40	
Total For ES33									1,515,081,888,000.00	126,099,200	6,813,745,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.26579	7.50000	103.20280			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES42 On 25/04/2042 Spot Bond			12.43500	74.21230	12.26000	75.11561			926,835,264,000.00	74,534,400	199,018,200
Total ES42 SPOT									926,835,264,000.00	74,534,400	199,018,200
Total For ES42									926,835,264,000.00	74,534,400	199,018,200
ES42/R On 25/04/2042 Spot Bond			8.50000	102.73529	8.50000	102.66483			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.21500	11.21500	11.21500	101.16197			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.95500	13.95500	13.95500	95.43376			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.55905			0.00	91,000,000	45,500,000
Total EXX05 SPOT									0.00	91,000,000	45,500,000
Total For EXX05									0.00	91,000,000	45,500,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.04889			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.45517			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.43967			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.90286			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.41908			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.00514			0.00	0	
Total FIFG02 SPOT									0.00	0	
Total For FIFG02									0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.87834			0.00	0	
Total FIFG03 SPOT									0.00	0	

Contract Details	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	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	99.87313				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.87184				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.09831				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.22188				0.00	0	500,000,00
Total FRB25 SPOT										0.00	0	500,000,00
Total For FRB25										0.00	0	500,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.78214				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.82000	106.01729	8.82000	105.94189				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	106.25918				0.00	0	100,000,00
Total FRB28 SPOT										0.00	0	100,000,00
Total For FRB28										0.00	0	100,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.38540				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.74000	101.17397	8.74000	101.10266				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.52190				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.28385				0.00	0	

Contract 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	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.30451				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.02821				0.00	0	1,750,000,00
Total FRB34 SPOT										0.00	0	1,750,000,00
Total For FRB34										0.00	0	1,750,000,00
FRB35 On 06/02/2028 Spot Bond					0.00000	100.36025				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.59000	327.76147	4.59000	327.54020				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.70500	3.70500	3.70500	165.39253				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.68000	214.99342	4.68000	214.84673				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.03000	5.03000	5.03000	115.04494				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.47000	5.47000	5.47000	229.86849				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.61000	98.11931	5.61000	98.04504				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.58000	97.33118	5.58000	97.25750				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.63000	8.63000	8.63000	86.76769				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 10/12/2024 Spot Bond			8.61000	8.61000	8.61000	85.94962				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	161.47131				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	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.04357				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.71350				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	102.26068				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.37000	6.37000	6.37000	125.38444				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.12485				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.20000	6.20000	6.20000	123.07920				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.01652				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.01734				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	101.97754				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	100.88661				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	101.34588				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	102.24675				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	100.64723				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	101.92104				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	102.94708				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	101.44378				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	101.57676				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.67615				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	102.29597				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.68754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.45506				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.56394				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.88526				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.78413				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.58774				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.07315				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	100.27212				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	102.35577				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	100.98847				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.90501				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.14792				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	

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 On 20/12/2024 Spot Bond					0.00000	101.88090				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.45738				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.19277				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.00984				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.63436				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.49627				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.49500				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	102.09579				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.52691				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.59212				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.52736				0.00	0	
Total FRC355 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.51743				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.52021				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.54617				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.46155				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.19840				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.31484				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.67140				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	103.02643				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	95.50000				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	102.19499				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	94.28377				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	94.43850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.62669				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.62483				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	95.86209				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.66886				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	92.60641				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	92.45168				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.47888				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.61847				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	98.26649				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.04597				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.04597				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38(On 16/02/2025 Spot Bond					0.00000	100.02296				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	100.02296				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	102.03016				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond					0.00000	100.49274				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.64155				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.86721				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	100.11371				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	101.42312				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.49271				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.62425				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2023 Spot Bond			14.01000	14.01000	14.01000	100.46293				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.65664				0.00	0	
Total FRC398 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.69679				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.81875				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC401 On 19/01/2027 Spot Bond			10.43500	10.43500	10.43500	101.02813				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC402 On 20/06/2027 Spot Bond					0.00000	101.47602				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	99.89833				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC404 On 19/05/2026 Spot Bond			12.71000	12.71000	12.71000	103.82153				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC405 On 19/01/2027 Spot Bond			10.43000	10.43000	10.43000	102.98186				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC406 On 06/07/2027 Spot Bond					0.00000	101.22798				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC407 On 13/10/2026 Spot Bond					0.00000	100.96447				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	101.75536				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			10.90000	10.90000	10.90000	105.05704				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.49274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.52444				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	102.39646				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.54112				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	102.36986				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	102.31162				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	103.53391				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.52440				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	102.38795				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.53759				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	100.49274				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	101.58833				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	101.61592				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.61592				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.24694				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.49264				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.35729				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.42358				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.65031				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.49281				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.52276				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.20350				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.49267				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.20350				0.00	0	
Total FRC433 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.31131				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	99.92746				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.63590				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.32000	9.32000	9.32000	103.88336				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.78709				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.81016				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.52682				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.22506				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.22506				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.69200				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.58847				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.47425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	102.20350				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	101.83042				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	101.65738				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	101.67350				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	101.62110				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.41363				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	100.29655				0.00	0	60,000,000,00
Total FRC452 SPOT										0.00	0	60,000,000,00
Total For FRC452										0.00	0	60,000,000,00
FRC452 On 29/10/2025 Spot Bond					0.00000	100.29356				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRI33 On 28/02/2033 Spot Bond			5.14000	108.62075	5.14000	109.90428				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.36000	116.80703	5.36000	116.72066				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.76557				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.33096				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.53593				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.53433				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.63569				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.88871				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.28399				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.44789				0.00	0	130,000,00
Total FRJ29 SPOT										0.00	0	130,000,00
Total For FRJ29										0.00	0	130,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.61083				0.00	0	210,000,00
Total FRJ29S SPOT										0.00	0	210,000,00
Total For FRJ29S										0.00	0	210,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.36082				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.91800	4.91800	4.91800	104.74753				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.33000	5.33000	5.33000	117.13688				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.36316				0.00	0	
Total FRS103 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.47000	115.29572	5.47000	115.20945				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.48500	229.74351	5.48500	229.57191				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.79000	111.02937	5.79000	110.94343				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.48500	5.48500	5.48500	229.57191				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.88000	161.88798	4.88000	161.77457				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	114.83050	3.70500	114.76099				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.41000	116.11719	5.41000	116.03085				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.60500	227.38768	5.60500	227.21564				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.65500	226.41460	5.65500	226.24242				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.06000	164.39296	4.06000	164.28871				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.68500	225.83316	5.68500	225.66088				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.61000	113.40564	5.61000	113.31951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.01000	211.73317	5.01000	211.58308				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.36000	103.88671	6.36000	103.80154				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.22000	209.68828	5.22000	209.53611				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.28000	209.10824	5.28000	208.95548				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.19500	216.21735	6.19500	216.04356				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.31000	104.49082	6.31000	104.40556				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.61000	5.61000	5.61000	113.31951				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.69000	112.34213	5.69000	112.25608				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.09000	210.95146	5.09000	210.80057				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.96500	220.49175	5.96500	220.31861				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.22000	209.68828	5.22000	209.53611				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS143 On 31/03/2028 Spot Bond			5.22000	209.68828	5.22000	209.53611				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.62100	215.58242	4.62100	215.43635				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.83000	162.03933	4.83000	161.92646				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.57000	206.33075	5.57000	206.17521				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.61000	205.95101	5.61000	205.79509				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.80000	162.13023	4.80000	162.01768				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.08500	211.00022	5.08500	210.84939				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.62000	5.62000	5.62000	205.70020				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.81176				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.56577				0.00	4,945,500,000	1,375,800,000
Total FRS180 SPOT										0.00	4,945,500,000	1,375,800,000
Total For FRS180										0.00	4,945,500,000	1,375,800,000
FRS182 On 27/09/2025 Spot Bond					0.00000	101.33281				0.00	0	
Total FRS182 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	186.62026				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	150.97574				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	207.42664				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	256.46919				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.26436				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.28657				0.00	746,000,000	186,500,000
Total FRS199 SPOT										0.00	746,000,000	186,500,000
Total For FRS199										0.00	746,000,000	186,500,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.10428				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	102.02133				0.00	414,400,000	103,600,000
Total FRS201 SPOT										0.00	414,400,000	103,600,000
Total For FRS201										0.00	414,400,000	103,600,000
FRS201 On 14/10/2025 Spot Bond					0.00000	100.79247				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.92852				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.92181				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	101.45738				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.01839				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 31/03/2032 Spot Bond					0.00000	131.32552				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										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	107.53304				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.21362				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	75.08359				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	102.42984				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	117.24979				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.99497				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	100.90372				0.00	0	
Total FRS253 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS253										0.00	0	
FRS25f On 02/03/2024 Spot Bond					0.00000	101.80598				0.00	120,000,000	30,000,00
Total FRS255 SPOT										0.00	120,000,000	30,000,00
Total For FRS255										0.00	120,000,000	30,000,00
FRS25i 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	
FRS25f On 23/01/2024 Spot Bond					0.00000	125.43939				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26f On 25/03/2024 Spot Bond					0.00000	101.68614				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26f On 28/02/2031 Spot Bond					0.00000	102.29500				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26f 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	
FRS26f On 31/03/2032 Spot Bond					0.00000	101.34126				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26i On 22/06/2026 Spot Bond					0.00000	127.78696				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26f On 31/03/2031 Spot Bond					0.00000	101.34797				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27f On 31/03/2032 Spot Bond					0.00000	101.34259				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27f On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27f On 30/09/2024 Spot Bond					0.00000	101.57327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.81646				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.64561				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.39706				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.10000	10.10000	10.10000	101.26556				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.10000	10.10000	10.10000	101.26556				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.57003				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.67329				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.24900	11.24900	11.24900	91.71639				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.87689				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	

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	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS298 On 09/05/2025 Spot Bond					0.00000	109.63244				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	116.08186				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										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	100.02471				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS305 On 06/07/2023 Spot Bond					0.00000	101.04646				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.49274				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS307									0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	99.66296			0.00	0	
Total FRS308 SPOT									0.00	0	
Total For FRS308									0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	114.03321			0.00	0	
Total FRS309 SPOT									0.00	0	
Total For FRS309									0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.24000	9.24000	9.24000	105.09764			0.00	0	
Total FRS310 SPOT									0.00	0	
Total For FRS310									0.00	0	
FRS31 On 21/09/2023 Spot Bond					0.00000	101.57562			0.00	0	
Total FRS311 SPOT									0.00	0	
Total For FRS311									0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	105.82733			0.00	0	
Total FRS312 SPOT									0.00	0	
Total For FRS312									0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	100.48844			0.00	800,000,000	200,000,000
Total FRS313 SPOT									0.00	800,000,000	200,000,000
Total For FRS313									0.00	800,000,000	200,000,000
FRS31 On 03/06/2024 Spot Bond					0.00000	101.55839			0.00	800,000,000	200,000,000
Total FRS314 SPOT									0.00	800,000,000	200,000,000
Total For FRS314									0.00	800,000,000	200,000,000
FRS31 On 19/01/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS315 SPOT									0.00	0	
Total For FRS315									0.00	0	
FRS31 On 31/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	7,500,000,000	
Total FRS316 SPOT								10,000,000,000,000.00	15,000,000,000	7,500,000,000	
Total For FRS316								10,000,000,000,000.00	15,000,000,000	7,500,000,000	
FRS36 On 07/12/2023 Spot Bond			4.23000	4.23000	4.23000	328.45159			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.61000	330.22787	3.61000	330.03106			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.97000	3.97000	3.97000	329.11243			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.28121				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.31000	106.92603	5.31000	106.84739				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.97500	66.73571	4.97500	112.72345				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	164.62973				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.23000	4.23000	4.23000	163.76343				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.03000	5.03000	5.03000	326.43188				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.43000	7.43000	7.43000	103.64293				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.28000	106.15821	8.28000	106.08724				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.46000	103.44322	8.46000	103.37220				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.79000	105.84467	8.79000	105.76965			147,246,564,000.00	16,751,600	564,729,700	
Total FRX26 SPOT									147,246,564,000.00	16,751,600	564,729,700	
Total For FRX26									147,246,564,000.00	16,751,600	564,729,700	
FRX27 On 07/03/2027 Spot Bond			8.74000	109.51365	8.74000	109.43603			0.00	0		
Total FRX27 SPOT									0.00	0		
Total For FRX27									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			9.52000	103.18425	9.52000	103.10475				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.99500	99.32098	9.99500	99.24073				0.00	0	10,000,00
Total FRX30 SPOT										0.00	0	10,000,00
Total For FRX30										0.00	0	10,000,00
FRX31 On 21/02/2031 Spot Bond			10.30500	95.65864	10.30500	95.58031				0.00	0	150,000,00
Total FRX31 SPOT										0.00	0	150,000,00
Total For FRX31										0.00	0	150,000,00
FRX32 On 31/03/2032 Spot Bond			10.23500	105.77329	10.23500	105.68632				0.00	0	300,000,00
Total FRX32 SPOT										0.00	0	300,000,00
Total For FRX32										0.00	0	300,000,00
FRX45 On 14/04/2045 Spot Bond			11.77000	73.32547	11.77000	73.25638				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.03978				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.93068				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.93264				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.93127				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.93087				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.63113				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.64247				0.00	0	
Total FST3A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.80980				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.25747				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.99509				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.06858				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.57369				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.63000	117.83990	4.63000	117.75997				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.76431				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.72900	104.37479	8.72900	104.30131				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.25272				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.25000	106.41077	7.25000	106.34834				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.45946				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.66436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.42750				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.32241				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.19200				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.70311				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.11906				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.90557				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.76287				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.26153				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.52682				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.23966				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.07290				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	100.42609				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.14823				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.40264				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.63878				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.03361				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.89200				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.65714				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.99247				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.57552				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.64617				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.20754				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	100.51957				0.00	0	5,000,000.00
Total GRT54 SPOT										0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT54										0.00	0	5,000,000.00
GS000 On 08/11/2023 Spot Bond					0.00000	100.20362				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.99409				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.21545				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.87000	8.87000	8.87000	101.70221				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	101.24616				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2 On 04/04/2023 Spot Bond					0.00000	100.99685				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2 On 31/07/2027 Spot Bond					0.00000	108.45511				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T2 On 20/04/2023 Spot Bond					0.00000	100.59716				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T2 On 30/03/2023 Spot Bond					0.00000	101.04858				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.44395				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.76182				0.00	1,460,000,000	730,000,000
Total HC5T6 SPOT										0.00	1,460,000,000	730,000,000
Total For HC5T6										0.00	1,460,000,000	730,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	101.27855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.34660				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.67069				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.19040				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.69147				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.48560				0.00	200,000,000	50,000,000
Total HILB15 SPOT										0.00	200,000,000	50,000,000
Total For HILB15										0.00	200,000,000	50,000,000
HILB16 On 09/11/2027 Spot Bond					0.00000	100.20105				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.89000	327.01252	4.89000	326.78385				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.02000	5.02000	5.02000	327.88728				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.34500	99.88334	10.34500	104.96815				0.00	0	100,000,000
Total HWAY30 SPOT										0.00	0	100,000,000
Total For HWAY30										0.00	0	100,000,000
HWAY3 On 28/02/2033 Spot Bond			5.29000	76.53745	5.29000	111.20534				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.76500	84.89859	11.76500	84.81820			398,546,434,000.00		33,875,600	6,090,452,700
Total HWAY34 SPOT									398,546,434,000.00		33,875,600	6,090,452,700
Total For HWAY34									398,546,434,000.00		33,875,600	6,090,452,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.68231	100.00000	9.61745				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.83000	83.90655	11.83000	83.82666				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.67761	100.00000	9.61279				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.38000	166.50772	3.38000	166.41133			150,884,020,664,000.00	44,640,242,800	567,604,172,20	
Total I2025 SPOT									150,884,020,664,000.00	44,640,242,800	567,604,172,20	
Total For I2025									150,884,020,664,000.00	44,640,242,800	567,604,172,20	
I2029 On 31/03/2029 Spot Bond			4.19000	120.66129	4.16000	120.78706			137,525,282,808,000.00	32,822,263,200	192,148,214,60	
Total I2029 SPOT									137,525,282,808,000.00	32,822,263,200	192,148,214,60	
Total For I2029									137,525,282,808,000.00	32,822,263,200	192,148,214,60	
I2033 On 28/02/2033 Spot Bond			4.64000	113.51580	4.64000	114.80058			266,069,443,136,000.00	57,342,552,400	379,116,907,60	
Total I2033 SPOT									266,069,443,136,000.00	57,342,552,400	379,116,907,60	
Total For I2033									266,069,443,136,000.00	57,342,552,400	379,116,907,60	
I2038 On 31/01/2038 Spot Bond			4.71000	126.23102	4.71000	126.14431			918,946,881,450,000.00	195,105,495,000	615,431,992,90	
Total I2038 SPOT									918,946,881,450,000.00	195,105,495,000	615,431,992,90	
Total For I2038									918,946,881,450,000.00	195,105,495,000	615,431,992,90	
I2046 On 31/03/2046 Spot Bond			4.73000	112.37668	4.71000	112.65400			514,684,369,936,000.00	108,812,763,200	465,005,601,80	
Total I2046 SPOT									514,684,369,936,000.00	108,812,763,200	465,005,601,80	
Total For I2046									514,684,369,936,000.00	108,812,763,200	465,005,601,80	
I2050 On 31/12/2050 Spot Bond			4.72000	112.80591	4.73000	112.52986			767,363,677,888,000.00	162,577,050,400	413,165,609,80	
Total I2050 SPOT									767,363,677,888,000.00	162,577,050,400	413,165,609,80	
Total For I2050									767,363,677,888,000.00	162,577,050,400	413,165,609,80	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.11126				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.87789				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.69000	327.51150	4.69000	327.28776				0.00	0	
Total IBL109 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.03049				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.10540				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.10158				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.79126				0.00	0	20,000,000,00
Total IBL134 SPOT										0.00	0	20,000,000,00
Total For IBL134										0.00	0	20,000,000,00
IBL135 On 22/11/2024 Spot Bond					0.00000	99.87924				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.84478				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.43134				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.36083				0.00	408,400,000	102,100,00
Total IBL138 SPOT										0.00	408,400,000	102,100,00
Total For IBL138										0.00	408,400,000	102,100,00
IBL141 On 20/02/2023 Spot Bond					0.00000	99.93229				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.45985				0.00	1,075,800,000	336,700,00
Total IBL145 SPOT										0.00	1,075,800,000	336,700,00
Total For IBL145										0.00	1,075,800,000	336,700,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.12185				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.78184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.77645				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.93333				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.22081				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.79426				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.81093				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.11480				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.09903				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.66720				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.76201				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.77306				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL182 On 25/08/2026 Spot Bond					0.00000	99.94837				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.47183				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.21400				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.90247				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.23098				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.10491				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.61419				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.30536				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	102.07276				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.85458				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.79738				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.74018				0.00	0	
Total IBL206 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.45491				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.93035				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			7.02500	7.02500	7.02500	99.92307				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			7.02500	7.02500	7.02500	99.90386				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			7.02500	7.02500	7.02500	99.90386				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			7.02500	7.02500	7.02500	99.90386				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.82487				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.49300				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.39098				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.24000	9.24000	9.24000	100.63148				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.35127				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.82736				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.80000	7.80000	7.80000	102.61940				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.18553				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.11726				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.76977				0.00	400,000,000	100,000,000
Total IBL225 SPOT										0.00	400,000,000	100,000,000
Total For IBL225										0.00	400,000,000	100,000,000
IBL226 On 25/05/2023 Spot Bond					0.00000	98.19315				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.13562				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.76882				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.63803				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.68281				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.43362				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL232 On 24/06/2025 Spot Bond			8.70000	8.70000	8.70000	101.85327				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.21718				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.25115				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.17998				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.31620				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.93497				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.70775				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.75121				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	100.68219				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.49001				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.50678				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.25759				0.00	0	
Total IBL243 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.60500	9.60500	9.60500	98.57347				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.00001				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.25026				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.75000	102.42794	7.75000	102.36244				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.83522				0.00	800,000,000	200,000,000
Total IBL249 SPOT										0.00	800,000,000	200,000,000
Total For IBL249										0.00	800,000,000	200,000,000
IBL250 On 08/11/2024 Spot Bond					0.00000	100.22895				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.88351				0.00	800,000,000	200,000,000
Total IBL251 SPOT										0.00	800,000,000	200,000,000
Total For IBL251										0.00	800,000,000	200,000,000
IBL252 On 08/12/2025 Spot Bond					0.00000	101.64497				0.00	400,000,000	100,000,000
Total IBL252 SPOT										0.00	400,000,000	100,000,000
Total For IBL252										0.00	400,000,000	100,000,000
IBL258 On 12/12/2023 Spot Bond					0.00000	101.50423				0.00	400,000,000	100,000,000
Total IBL258 SPOT										0.00	400,000,000	100,000,000
Total For IBL258										0.00	400,000,000	100,000,000
IBL259 On 15/12/2025 Spot Bond					0.00000	101.56937				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	101.83332				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.41076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.42000				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.26833				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.25655				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	10,000,000,000	5,000,000,000	
Total IBL266 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For IBL266									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
IBL267 On 16/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	130,000,000,000	80,000,000,000	
Total IBL267 SPOT									10,000,000,000,000.00	130,000,000,000	80,000,000,000	
Total For IBL267									10,000,000,000,000.00	130,000,000,000	80,000,000,000	
IBL60 On 17/02/2024 Spot Bond			9.21000	101.05239	9.21000	100.97701			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	101.56143			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			9.28000	102.72313	9.28000	102.64593			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			10.73500	105.71451	10.73500	105.74319			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			9.84000	105.22903	9.84000	105.14575			0.00	0		
Total IDCG11 SPOT									0.00	0		
Total For IDCG11									0.00	0		
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.44169			0.00	0		
Total IDCG13 SPOT									0.00	0		
Total For IDCG13									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.74951				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.33083				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.22655				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.39769				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.03525				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.24746				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.59000	101.91580	8.59000	101.84518				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.58312				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.21166				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.70274				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.44320				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.47030				0.00	280,000,000	140,000,000
Total INLV08 SPOT										0.00	280,000,000	140,000,000

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 INLV08										0.00	280,000,000	140,000,000
INLV09 On 24/08/2026 Spot Bond					0.00000	100.23678				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.24476				0.00	0	1,460,000,000
Total INLV10 SPOT										0.00	0	1,460,000,000
Total For INLV10										0.00	0	1,460,000,000
INLV11 On 22/03/2027 Spot Bond					0.00000	101.44762				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.30561				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.76778				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.20138				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.20325				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.45105				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.92366				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.10009				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.63648				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.56937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.79291				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.94261				0.00	120,000,000	30,000,000
Total IPFG01 SPOT										0.00	120,000,000	30,000,000
Total For IPFG01										0.00	120,000,000	30,000,000
IV019 On 31/03/2028 Spot Bond			5.88000	203.40885	5.88000	203.25048				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.99650				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.78000	204.34613	5.78000	204.18866				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.94613				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.87397				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.91667				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.57055				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.03150				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.31846				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.83232				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.99742				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.15000	99.97058	8.15000	99.90478				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.00136				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.98000	100.52013	6.98000	100.46422				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.42229				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.20000	99.46296	8.20000	103.11266				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.87642				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.14000	99.46413	8.14000	103.08444				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.07398				0.00	18,048,800	9,024,400
Total IVC204 SPOT										0.00	18,048,800	9,024,400

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 IVC204										0.00	18,048,800	9,024,40
IVC208 On 07/06/2023 Spot Bond					0.00000	101.75251				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.50000	8.50000	8.50000	99.90694				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.20000	9.20000	9.20000	99.74858				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.53179				0.00	16,000,000	8,000,00
Total IVC213 SPOT										0.00	16,000,000	8,000,00
Total For IVC213										0.00	16,000,000	8,000,00
IVC214 On 28/04/2023 Spot Bond					0.00000	100.45149				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.45000	6.45000	6.45000	102.51667				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.20000	103.27737	8.20000	103.20899				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.53000	101.31021	5.53000	100.67132				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			8.89500	8.89500	8.89500	100.17710				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	100.49234				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.51603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.92828				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.20873				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.89282				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.21000	9.21000	9.21000	100.46970			2,210,400,000,000.00	240,000,000	120,000,000	
Total IVC227 SPOT									2,210,400,000,000.00	240,000,000	120,000,000	
Total For IVC227									2,210,400,000,000.00	240,000,000	120,000,000	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.75310				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.18500	8.18500	8.18500	101.37073				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.81000	8.81000	8.81000	100.78298				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.96089				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.78176				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.56721				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.13838				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC238 On 20/12/2027 Spot Bond					0.00000	100.26361				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.20316				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.85000	7.85000	7.85000	99.65707				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ132 On 04/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.94401				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.90138				0.00	0	
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.29796				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.14994				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.04448				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.00236				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.68434				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.89164				0.00	0	
Total KAP014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.58615				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.73305				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.90705				0.00	280,000,000	70,000,000
Total KAP018 SPOT										0.00	280,000,000	70,000,000
Total For KAP018										0.00	280,000,000	70,000,000
KAP018 On 28/07/2024 Spot Bond					0.00000	100.45737				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.59200				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.56365				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	99.93054				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.93591				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.90626				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.07564				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.19805				0.00	200,000,000	50,000,000
Total KAP026 SPOT										0.00	200,000,000	50,000,000
Total For KAP026										0.00	200,000,000	50,000,000
KAP026 On 28/09/2027 Spot Bond					0.00000	101.22716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	99.93083				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	99.92981				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.34000	119.65383	9.34000	119.56335				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.09925				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.89393				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.86712				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.87258				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.46706				0.00	150,000,000	150,000,000
Total LGL12 SPOT										0.00	150,000,000	150,000,000
Total For LGL12										0.00	150,000,000	150,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	101.25651				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.26471				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.92645				0.00	0	90,000,000
Total LRFA4 SPOT										0.00	0	90,000,000
Total For LRFA4										0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.92484				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.92324				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.99971				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.16240				0.00	0	13,000,000.00
Total MAR02B SPOT										0.00	0	13,000,000.00
Total For MAR02B										0.00	0	13,000,000.00
MBF06 On 17/11/2023 Spot Bond					0.00000	100.00003				0.00	20,000,000	10,000.00
Total MBF068 SPOT										0.00	20,000,000	10,000.00
Total For MBF068										0.00	20,000,000	10,000.00
MBF07 On 28/05/2024 Spot Bond					0.00000	101.90598				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.37538				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.91911				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	101.10299				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.86223				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.50305				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.33642				0.00	0	
Total MBP045 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.05539				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.40080				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.53391				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.14711				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.59000	8.59000	8.59000	106.10574				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.49386				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.18649				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.50276				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.24000	101.96984	9.24000	101.89395			607,992,000,000.00	65,800,000	32,900,000	
Total MML02 SPOT									607,992,000,000.00	65,800,000	32,900,000	
Total For MML02									607,992,000,000.00	65,800,000	32,900,000	
MML03 On 15/03/2028 Spot Bond					0.00000	103.17184				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.49000	97.09468	9.49000	97.01652				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.28858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.02000	102.32951	10.02000	102.24663				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.47861				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.14064				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.47290				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.76348				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.76461				0.00	40,000,000	20,000,000
Total MTN17 SPOT										0.00	40,000,000	20,000,000
Total For MTN17										0.00	40,000,000	20,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.99014				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.60776				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.85442				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.03322				0.00	0	390,000,000
Total MTN21 SPOT										0.00	0	390,000,000
Total For MTN21										0.00	0	390,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.03855				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			9.18500	98.18169	9.18500	98.10864				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.96746				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.98281				0.00	120,000,000	30,000,00
Total MTN25 SPOT										0.00	120,000,000	30,000,00
Total For MTN25										0.00	120,000,000	30,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	103.12990				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.55164				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.09071				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.42951				0.00	348,069,000	348,069,00
Total MTN29 SPOT										0.00	348,069,000	348,069,00
Total For MTN29										0.00	348,069,000	348,069,00
MTN30 On 15/09/2028 Spot Bond					0.00000	103.14847				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.78539				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.16682				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.09705				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.58624				0.00	0	
Total MTN35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.01567				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.87200				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.06276				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	99.87322				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	99.87336				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	99.87732				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.88560				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.37642				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.61206				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.81221				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.99615				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.17000	100.92248	9.17000	100.84945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.12000	101.65125	10.12000	101.56811				0.00	0	410,000,00
Total NAM04 SPOT										0.00	0	410,000,00
Total For NAM04										0.00	0	410,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.67885				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.43594				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.57830				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.43294				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.51708				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.71000	105.15126	8.71000	105.07699				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.74000	101.45107	8.74000	101.37918				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.87000	106.21005	8.87000	106.13411				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.96000	106.17884	8.96000	106.10216		437,248,000,000.00		48,800,000	24,400,00	
Total NBK20A SPOT								437,248,000,000.00		48,800,000	24,400,00	
Total For NBK20A								437,248,000,000.00		48,800,000	24,400,00	
NBK21 On 21/07/2027 Spot Bond			9.06500	106.45882	9.06500	106.38063				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/ On 19/11/2025 Spot Bond			7.71800	109.93056	7.71800	109.86160				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.76000	111.07590	8.76000	110.99700				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 17/02/2023 Spot Bond			8.55000	8.55000	8.55000	100.00000				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.64128				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	86.59707	100.00000	86.01589				0.00	0	1,600,000,00
Total NBK26A SPOT										0.00	0	1,600,000,00
Total For NBK26A										0.00	0	1,600,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	103.10292				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.68500	109.90633	8.68500	109.82893				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.65500	101.09747	8.65500	101.02828		729,368,101,500.00			84,271,300	84,271,300
Total NBK28A SPOT								729,368,101,500.00			84,271,300	84,271,300
Total For NBK28A								729,368,101,500.00			84,271,300	84,271,300
NBK29/ On 31/07/2026 Spot Bond			8.83000	105.43789	8.83000	105.36241				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.74000	100.80674	8.74000	100.73647				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.51000	103.26553	8.51000	103.19424				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NBK31B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.40675				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.96637				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.39903				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.96055				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.83611				0.00	0	50,000,00
Total NBK43B SPOT										0.00	0	50,000,00
Total For NBK43B										0.00	0	50,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.60080				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.93217				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.54255				0.00	900,000,000	300,000,00
Total NBK49B SPOT										0.00	900,000,000	300,000,00
Total For NBK49B										0.00	900,000,000	300,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.72596				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.38734				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.45880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.36123				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.66798				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.59517				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.09493				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.81703				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.98713				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	101.75462				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.71849				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	101.20342				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.33592				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.08500	105.06166	10.08500	104.97603				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.47592				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.74000	105.16711	9.74000	105.08425				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.48394				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.49661				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.51264				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.93450				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.93450				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	102.21629				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.81705				0.00	0	2,000,000,00
Total NGL04 SPOT										0.00	0	2,000,000,00
Total For NGL04										0.00	0	2,000,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.15306				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.05808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.92323				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.55876				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.41487				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.27762				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	99.92495				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.46698				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.72528				0.00	0	169,600,0€
Total NGT103 SPOT										0.00	0	169,600,0€
Total For NGT103										0.00	0	169,600,0€
NGT104 On 15/01/2025 Spot Bond					0.00000	104.94638				0.00	300,000,000	400,000,0€
Total NGT104 SPOT										0.00	300,000,000	400,000,0€
Total For NGT104										0.00	300,000,000	400,000,0€
NGT105 On 22/05/2025 Spot Bond					0.00000	102.14947				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	103.85934				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	103.74143				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ¹ On 08/09/2026 Spot Bond					0.00000	105.70846				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 ¹ On 04/11/2026 Spot Bond					0.00000	100.34359				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 ¹ On 27/12/2026 Spot Bond					0.00000	103.12373				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 ¹ On 23/04/2027 Spot Bond					0.00000	100.74097				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 ¹ On 10/12/2027 Spot Bond					0.00000	101.98811				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.95542				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.89835				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.54505				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	100.39282				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	102.62352				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.55717				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.36470				0.00	0	
Total NHM021 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.67195				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.69024				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.65500	5.65500	5.65500	226.24242				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	215.74690				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.13500	4.13500	4.13500	164.05670				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.05000	5.05000	5.05000	114.91664				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.46000	5.46000	5.46000	115.34586				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	163.73260				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.48309	3.45000	274.32305				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.04000	4.04000	4.04000	164.35064				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.23500	4.23500	4.23500	219.34033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.38000	218.00778	4.38000	217.86429				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.48000	89.90074	5.48000	115.07322				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.70202				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	
NN02 On 24/07/2023 Spot Bond					0.00000	145.00693				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.69397				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.92941				0.00	652,000,000	163,000,000
Total NN023 SPOT										0.00	652,000,000	163,000,000
Total For NN023										0.00	652,000,000	163,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	102.69814				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.85251				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.86979				0.00	607,200,000	151,800,000
Total NN034 SPOT										0.00	607,200,000	151,800,000
Total For NN034										0.00	607,200,000	151,800,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	151.76386				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.39351				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.87591				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.53835				0.00	895,600,000	223,900,000
Total NN040 SPOT										0.00	895,600,000	223,900,000
Total For NN040										0.00	895,600,000	223,900,000
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.11285				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	185.77916				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	187.56984				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.65849				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.40923				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.64458				0.00	0	
Total NN057 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.90790				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.71320				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.07929				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.05280				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.62464				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.31866				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.53862				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.61757				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.53862				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.53750				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	96.98918				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.51417				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.46847				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.12000	10.12000	10.12000	101.32941				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.65500	9.65500	9.65500	106.05314				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.68000	9.68000	9.68000	104.69317				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	106.36104				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	138.98000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	128.60000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	141.74000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	139.43000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	138.23390				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	101.79463				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09 On 17/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.42524				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.95700				0.00	0	
Total NQ1A24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	99.86790				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.87815				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	102.08131				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.87297				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.40708				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.87285				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.86488				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.87027				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.11437				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.88715				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.27000	211.82881	5.27000	211.67463				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.85000	108.61292	10.85000	108.51838				0.00	0	420,000.00

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 NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA028 On 30/11/2028 Spot Bond			100.00000	15.51717	100.00000	15.41381				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.27662				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.69181				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.17831				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.44643				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.26450				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.66198				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.93529				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.84816				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.07101				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC39 On 14/02/2028 Spot Bond					0.00000	100.07257				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.47940				0.00	360,000,000	90,000,000
Total NTCG01 SPOT										0.00	360,000,000	90,000,000
Total For NTCG01										0.00	360,000,000	90,000,000
OML07 On 19/03/2025 Spot Bond			8.01000	110.17462	8.01000	110.10294				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML10 On 14/09/2025 Spot Bond			8.41500	111.60964	8.41500	111.53342				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	102.06744				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.62065				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.91651				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.83748				0.00	5,000,000,000	2,500,000,000
Total OML14 SPOT										0.00	5,000,000,000	2,500,000,000
Total For OML14										0.00	5,000,000,000	2,500,000,000
OML15 On 28/10/2027 Spot Bond					0.00000	100.44285				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.94178				0.00	0	1,000,000,000
Total PARS01 SPOT										0.00	0	1,000,000,000
Total For PARS01										0.00	0	1,000,000,000
PARS0 On 13/12/2027 Spot Bond					0.00000	101.96896				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.65264				0.00	0	
Total PEP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.51437				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.69500				0.00	120,000,000	30,000,00
Total PEP03 SPOT										0.00	120,000,000	30,000,00
Total For PEP03										0.00	120,000,000	30,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.08037				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	102.02880				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.97635				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	102.02034				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.45000	108.32952	8.34000	108.62566				752,570,545,705,000.00	2,692,611,898,900	1,709,278,571,80
Total R186 SPOT										12,570,545,705,000.00	692,611,898,900	709,278,571,80
Total For R186										12,570,545,705,000.00	692,611,898,900	709,278,571,80
R197 On 07/12/2023 Spot Bond			3.60000	330.25320	3.62000	330.00548				648,612,000,000,000.00	180,170,000,000	534,850,000,00
Total R197 SPOT										18,612,000,000,000.00	180,170,000,000	534,850,000,00
Total For R197										18,612,000,000,000.00	180,170,000,000	534,850,000,00
R202 On 07/12/2033 Spot Bond			4.69000	246.10847	4.65500	246.69236				46,309,686,584,000.00	9,874,133,600	103,863,429,50
Total R202 SPOT										16,309,686,584,000.00	9,874,133,600	103,863,429,50
Total For R202										16,309,686,584,000.00	9,874,133,600	103,863,429,50
R2023 On 28/02/2023 Spot Bond			7.55000	99.83480	7.55000	103.63919				106,472,648,490,000.00	279,002,999,800	132,570,000,00
Total R2023 SPOT										16,472,648,490,000.00	279,002,999,800	132,570,000,00
Total For R2023										16,472,648,490,000.00	279,002,999,800	132,570,000,00
R2030 On 31/01/2030 Spot Bond			9.97000	90.72687	9.84000	91.25721				492,090,062,295,000.00	1,754,472,423,500	1,079,154,262,40
Total R2030 SPOT										12,090,062,295,000.00	754,472,423,500	1,079,154,262,40
Total For R2030										12,090,062,295,000.00	754,472,423,500	1,079,154,262,40
R2032 On 31/03/2032 Spot Bond			10.59000	89.76009	10.47500	90.28835				259,903,558,786,000.00	1,346,544,245,400	1,825,875,555,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 SPOT									9,903,558,786,000.00	346,544,245,400	325,875,555,70
Total For R2032									9,903,558,786,000.00	346,544,245,400	325,875,555,70
R2035 On 28/02/2035 Spot Bond			11.09500	85.26342	10.94500	90.49642			690,169,539,895,000.00	1,053,643,041,000	376,191,167,50
Total R2035 SPOT									10,169,539,895,000.00	053,643,041,000	376,191,167,50
Total For R2035									10,169,539,895,000.00	053,643,041,000	376,191,167,50
R2037 On 31/01/2037 Spot Bond			11.36000	80.67522	11.20500	81.52191			453,418,643,728,000.00	1,888,505,162,300	926,708,612,50
Total R2037 SPOT									3,418,643,728,000.00	888,505,162,300	926,708,612,50
Total For R2037									3,418,643,728,000.00	888,505,162,300	926,708,612,50
R2040 On 31/01/2040 Spot Bond			11.55000	81.70027	11.35500	82.86137			276,741,915,215,000.00	370,280,685,300	226,546,332,30
Total R2040 SPOT									6,741,915,215,000.00	370,280,685,300	226,546,332,30
Total For R2040									6,741,915,215,000.00	370,280,685,300	226,546,332,30
R2044 On 31/01/2044 Spot Bond			11.62000	78.09138	11.43000	79.23716			366,489,423,806,000.00	461,832,136,300	330,004,674,80
Total R2044 SPOT									6,489,423,806,000.00	461,832,136,300	330,004,674,80
Total For R2044									6,489,423,806,000.00	461,832,136,300	330,004,674,80
R2048 On 28/02/2048 Spot Bond			11.50000	77.35645	11.31000	82.90888			202,114,923,000,000.00	1,582,792,602,000	434,992,478,50
Total R2048 SPOT									12,114,923,000,000.00	582,792,602,000	434,992,478,50
Total For R2048									12,114,923,000,000.00	582,792,602,000	434,992,478,50
R209 On 31/03/2036 Spot Bond			11.14500	69.11996	10.99000	69.86089			015,327,896,211,500.00	629,459,658,700	689,427,928,80
Total R209 SPOT									15,327,896,211,500.00	629,459,658,700	689,427,928,80
Total For R209									15,327,896,211,500.00	629,459,658,700	689,427,928,80
R210 On 31/03/2028 Spot Bond			3.88000	223.14095	3.88000	223.00311			555,796,721,088,000.00	143,246,577,600	355,628,472,30
Total R210 SPOT									5,796,721,088,000.00	143,246,577,600	355,628,472,30
Total For R210									5,796,721,088,000.00	143,246,577,600	355,628,472,30
R213 On 28/02/2031 Spot Bond			10.37000	81.79351	10.23500	85.85479			331,323,583,464,000.00	321,246,247,200	981,988,260,20
Total R213 SPOT									11,323,583,464,000.00	321,246,247,200	981,988,260,20
Total For R213									11,323,583,464,000.00	321,246,247,200	981,988,260,20
R214 On 28/02/2041 Spot Bond			11.41500	62.62644	11.24000	66.74749			967,371,139,792,500.00	347,557,699,500	534,368,117,70
Total R214 SPOT									7,371,139,792,500.00	347,557,699,500	534,368,117,70
Total For R214									7,371,139,792,500.00	347,557,699,500	534,368,117,70
RDFB14 On 12/03/2023 Spot Bond					0.00000	101.64519			0.00	176,800,000	88,400,00
Total RDFB14 SPOT									0.00	176,800,000	88,400,00
Total For RDFB14									0.00	176,800,000	88,400,00
RDFB15 On 05/12/2023 Spot Bond					0.00000	102.04856			0.00	40,000,000	20,000,00
Total RDFB15 SPOT									0.00	40,000,000	20,000,00
Total For RDFB15									0.00	40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.51158				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.72434				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.41407				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.80165				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.31457				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.35186				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.35678				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.68480				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.18469				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.45729				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.50447				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.69059				0.00	0	
Total RDFG05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.70585				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.38807				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.91506				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.49803				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.03544				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.00031				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.63151				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.46774				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.23412				0.00	820,000,000	410,000,000
Total RED603 SPOT										0.00	820,000,000	410,000,000
Total For RED603										0.00	820,000,000	410,000,000
RED70 On 17/04/2023 Spot Bond					0.00000	101.14890				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.31630				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.52793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.95336				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.71110				0.00	320,000,000	80,000,000
Total RES52 SPOT										0.00	320,000,000	80,000,000
Total For RES52										0.00	320,000,000	80,000,000
RES53 On 20/09/2025 Spot Bond					0.00000	101.47079				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.84165				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.71345				0.00	400,000,000	100,000,000
Total RES60 SPOT										0.00	400,000,000	100,000,000
Total For RES60										0.00	400,000,000	100,000,000
RES61 On 15/12/2027 Spot Bond					0.00000	101.54387				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.09835				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.40676				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.40195				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.46766				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.45164				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.53976				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.52374				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.71586				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.69986				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	103.03732				0.00	1,500,000,000	7,000,000,000
Total RN2027 SPOT										0.00	1,500,000,000	7,000,000,000
Total For RN2027										0.00	1,500,000,000	7,000,000,000
RW23 On 10/12/2023 Spot Bond			9.45000	101.90023	9.45000	101.82271				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.05000	98.61164	11.05000	98.52427				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.53500	97.01361	11.53500	96.92397				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.82863				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.52000	98.08706	10.52000	98.00421				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.55886				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.85061				0.00	0	90,000,00
Total SBN03 SPOT										0.00	0	90,000,00
Total For SBN03										0.00	0	90,000,00
SBS20 On 15/05/2026 Spot Bond			8.94000	105.72288	8.94000	105.64628			493,488,000,000.00		55,200,000	27,600,00
Total SBS20 SPOT									493,488,000,000.00		55,200,000	27,600,00
Total For SBS20									493,488,000,000.00		55,200,000	27,600,00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.56409				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.65000	101.38924	8.65000	101.31927				0.00	0	160,000,00
Total SBS27 SPOT										0.00	0	160,000,00
Total For SBS27										0.00	0	160,000,00
SBS3 On 25/05/2026 Spot Bond			8.98000	99.78553	8.98000	99.71291				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.25000	103.72156	9.25000	103.64429				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.77000	106.19998	8.77000	106.12447				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.76500	101.11033	8.76500	101.03848				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.00500	99.12658	10.00500	99.04641				0.00	0	8,000,000,00
Total SBS39 SPOT										0.00	0	8,000,000,00
Total For SBS39										0.00	0	8,000,000,00
SBS42 On 12/11/2025 Spot Bond			8.87000	107.11177	8.87000	107.03476				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.33000	108.54764	9.33000	108.46564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.66500	99.89511	7.66500	99.95801				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.77000	8.77000	8.77000	101.35025			10,524,000,000,000.00		1,200,000,000	600,000,000
Total SBS51 SPOT									10,524,000,000,000.00	1,200,000,000	600,000,000	
Total For SBS51									10,524,000,000,000.00	1,200,000,000	600,000,000	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.84332				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.46693				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.46981				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.66289				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.82364				0.00	0	530,000,000
Total SBS62 SPOT										0.00	0	530,000,000
Total For SBS62										0.00	0	530,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.32642				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.28349				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.40709				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS67 On 26/06/2029 Spot Bond					0.00000	101.79351				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.08677				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.88781				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.42717				0.00	40,000,000	20,000,00
Total SBS70 SPOT										0.00	40,000,000	20,000,00
Total For SBS70										0.00	40,000,000	20,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.49621				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.82160				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.56723				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.69591				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.08155				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.06069				0.00	0	600,000,00
Total SBS77 SPOT										0.00	0	600,000,00
Total For SBS77										0.00	0	600,000,00
SBS78 On 01/12/2025 Spot Bond					0.00000	101.79601				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.05343				0.00	0	
Total SBS79 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.53000	9.53000	9.53000	98.87133				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.52000	327.93664	4.52000	327.71709				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	228.19390				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.80809				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.20226				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.18683				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.61468				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	101.91202				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.24518				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	102.77100				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	101.68466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.66614				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			9.40500	102.95761	9.40500	102.87965				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.77660				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.51623				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.99607				0.00	874,800,000	363,800,000
Total SBT207 SPOT										0.00	874,800,000	363,800,000
Total For SBT207										0.00	874,800,000	363,800,000
SBT208 On 28/11/2025 Spot Bond					0.00000	104.59714				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.20919				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.76907				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.36516				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.29000	96.41508	9.29000	96.34255				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.29767				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.04889				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.04834				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.04985				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.05108				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.05050				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.04942				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.05092				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.05216				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.05185				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.05157				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.05305				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.24500	104.53465	9.24500	104.45629				0.00	0	
Total SNT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.98343				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.51322				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.72630				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.26741				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.43928				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.90951				0.00	120,000,000	30,000,00
Total SPDA14 SPOT										0.00	120,000,000	30,000,00
Total For SPDA14										0.00	120,000,000	30,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	99.90823				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	99.90941				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	99.90780				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.75902				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.12760				0.00	0	500,000,00
Total SPG005 SPOT										0.00	0	500,000,00
Total For SPG005										0.00	0	500,000,00
SPG00 On 18/06/2024 Spot Bond					0.00000	102.00058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2024 Spot Bond					0.00000	101.24927				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	102.51485				0.00	0	500,000,00
Total SPG010 SPOT										0.00	0	500,000,00
Total For SPG010										0.00	0	500,000,00
SPG010 On 12/07/2025 Spot Bond					0.00000	101.00335				0.00	500,000,000	500,000,00
Total SPG011 SPOT										0.00	500,000,000	500,000,00
Total For SPG011										0.00	500,000,000	500,000,00
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.80932				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.33240				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.30281				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.88000	4.88000	4.88000	161.77457				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.31500	108.78300	8.31500	108.70998				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.72500	84.90958	9.72500	88.33269				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.83330				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.85596				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 13/10/2023 Spot Bond			8.95000	103.99300	8.95000	103.91798				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.41000	116.11719	5.41000	116.03085				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.22908				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.46834				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.39165				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.65000	4.65000	4.65000	327.38871				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.28500	4.28500	4.28500	163.59394				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.61000	5.61000	5.61000	113.31951				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	115.23772				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	211.09363				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	102.02301				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.99865				0.00	0	
Total SSN069 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.60264				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.57825				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	112.38444				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.19761				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.49620				0.00	512,400,000	128,100,000
Total SSN077 SPOT										0.00	512,400,000	128,100,000
Total For SSN077										0.00	512,400,000	128,100,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.86834				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.74911				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.74042				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.28354				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	228.68490				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.58756				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.91826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 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	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.82124				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.50500	88.29776	10.50500	88.22287				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.63370				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.04000	211.43965	5.04000	211.28925				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.71000	225.35000	5.71000	225.17762				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.86603				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/03/2023 Spot Bond					0.00000	101.50792				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	101.71806				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 27/10/2023 Spot Bond					0.00000	97.62466				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	97.38553				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14: On 09/11/2023 Spot Bond					0.00000	97.77841				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	99.91313				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.59183				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	102.16318				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	108.30923				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.75485	111.93818	4.75485	111.86112				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.75831	46.01645	4.75831	111.97053				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.45203				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17: On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.53986				0.00	400,000,000	100,000,000
Total SSN180 SPOT										0.00	400,000,000	100,000,000
Total For SSN180										0.00	400,000,000	100,000,000
SSN18: On 14/03/2023 Spot Bond					0.00000	101.44422				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18: On 20/03/2023 Spot Bond					0.00000	101.32357				0.00	0	
Total SSN182 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN182										0.00	0	
SSN18 On 18/02/2024 Spot Bond					0.00000	99.93430				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18 On 28/04/2023 Spot Bond					0.00000	100.47579				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.29292				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	102.00196				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	105.07461				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.60962				0.00	5,000,000,000	2,500,000,000
Total STF002 SPOT										0.00	5,000,000,000	2,500,000,000
Total For STF002										0.00	5,000,000,000	2,500,000,000
SZ25 On 30/09/2025 Spot Bond			8.83000	103.90761	8.83000	103.83363				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	99.98303				0.00	24,348,310	12,174,155
Total T16A10 SPOT										0.00	24,348,310	12,174,155
Total For T16A10										0.00	24,348,310	12,174,155
T17A11 On 21/02/2024 Spot Bond					0.00000	99.97618				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	99.91895				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	99.99466				0.00	40,000,000	20,000,000
Total T17A13 SPOT										0.00	40,000,000	20,000,000
Total For T17A13										0.00	40,000,000	20,000,000
T17A21 On 21/02/2026 Spot Bond					0.00000	99.90651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.64564				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	99.90651				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.96000	100.64780	6.96000	100.59168				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.47000	100.64090	7.47000	100.58075				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.84179				0.00	200,000,000	50,000,000
Total T18A11 SPOT										0.00	200,000,000	50,000,000
Total For T18A11										0.00	200,000,000	50,000,000
T18A12 On 21/08/2025 Spot Bond					0.00000	99.90834				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	99.90607				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	99.90661				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.04000	101.43599	9.04000	101.39127				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.00016				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.05663				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS154 On 06/07/2023 Spot Bond					0.00000	101.12269				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.86574				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.16541				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.67702				0.00	3,000,000,000	3,000,000,000
Total TFS159 SPOT										0.00	3,000,000,000	3,000,000,000
Total For TFS159										0.00	3,000,000,000	3,000,000,000
TFS162 On 27/05/2024 Spot Bond					0.00000	100.03657				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.76457				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.60893				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.64259				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.02907				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.78461				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	101.65170				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.54234				0.00	0	
Total TFS170 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.92623				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	99.98733				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.39998				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.41011				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	99.90673				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2			8.24000	100.32408	8.24000	100.25806				0.00	0	
TH16A3 On 21/08/2024 Spot Bond										0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	99.90620				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	99.90652				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8			5.51000	100.34043	5.51000	100.29598				0.00	0	
TH16A9 On 21/08/2024 Spot Bond										0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	99.90417				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.03935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.90011				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.90086				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.89574				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.89712				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.87798				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.86898				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.87427				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.90163				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.90326				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.90380				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.89773				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	99.90023				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.90055				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.87784				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.88184				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.88432				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	99.91265				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.90392				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.72168				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	99.89638				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	99.89853				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	99.88564				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	99.88779				0.00	0	
Total TH18D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	99.91277				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O:On 21/11/2023 Spot Bond					0.00000	99.91284				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.17000	105.02131	9.17000	104.94330				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.37892				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.75056				0.00	104,800,000	552,400,00
Total TL27 SPOT										0.00	104,800,000	552,400,00
Total For TL27										0.00	104,800,000	552,400,00
TL28 On 24/04/2025 Spot Bond			8.81000	103.92260	8.81000	103.84879				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.02965				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.32451				0.00	0	300,000,00
Total TL30 SPOT										0.00	0	300,000,00
Total For TL30										0.00	0	300,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	102.30630				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.59746				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.57000	103.95396	9.57000	103.87345				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	63.96444	100.00000	63.53601				0.00	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 TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.49000	100.04742	9.49000	99.97142			329,959,708,000.00	34,769,200	1,752,838,800
Total TN25 SPOT									329,959,708,000.00	34,769,200	1,752,838,800
Total For TN25									329,959,708,000.00	34,769,200	1,752,838,800
TN25/R On 19/08/2025 Spot Bond			100.00000	21.46573	100.00000	21.32352			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.86000	95.27733	10.86000	95.19387			323,408,628,000.00	29,779,800	21,314,816,500
Total TN27 SPOT									323,408,628,000.00	29,779,800	21,314,816,500
Total For TN27									323,408,628,000.00	29,779,800	21,314,816,500
TN27/R On 14/11/2027 Spot Bond			100.00000	13.05256	100.00000	12.96514			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.77000	98.15723	10.77000	98.07194			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.40000	99.32964	11.40000	99.23892			195,092,760,000.00	17,113,400	25,045,695,200
Total TN30 SPOT									195,092,760,000.00	17,113,400	25,045,695,200
Total For TN30									195,092,760,000.00	17,113,400	25,045,695,200
TN30/R On 09/10/2030 Spot Bond			8.00000	117.92187	8.00000	117.84566			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.15200	95.60726	12.15200	95.51383			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.40000	92.21463	12.40000	92.12323			12,631,520,400,000.00	1,018,671,000	1,669,854,400
Total TN40 SPOT									12,631,520,400,000.00	1,018,671,000	1,669,854,400
Total For TN40									12,631,520,400,000.00	1,018,671,000	1,669,854,400
TN40/R On 09/10/2040 Spot Bond			10.75000	103.92999	10.75000	103.84033			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.19894			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF27 On 07/02/2027 Spot Bond					0.00000	100.28182				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.97000	101.65560	5.97000	104.36520				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.56297				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	101.40994				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.43397				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.36000	102.00734	7.36000	101.94659				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.85287				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.95000	103.56655	8.95000	103.49184				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.85287				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.37000	103.32767	8.37000	103.25787				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	99.77366				0.00	0	
Total TRA4B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.29808				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.52369				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.47563				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.78777				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.78777				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	99.58498				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	92.76882				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.84355				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	100.53619				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1: On 31/01/2025 Spot Bond					0.00000	101.00030				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42: On 03/03/2023 Spot Bond					0.00000	101.64464				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42: On 27/02/2023 Spot Bond					0.00000	101.72545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.54944				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.34589				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.82972				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.08862				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.74981				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.49797				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.66000	106.76534	10.66000	106.67349				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.04706				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.99554				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.04787				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	

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					0.00000	100.05138				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.04679				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.05219				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.02500	10.02500	10.02500	102.39461				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.05219				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.05348				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.05920				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.06028				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.05866				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.78253				0.00	20,000,000	10,000,00
Total VKE11 SPOT										0.00	20,000,000	10,000,00
Total For VKE11										0.00	20,000,000	10,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.01967				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.71960				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	100.71618			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.17126			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	99.76194			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.33580			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.61e+017	057,850,667,160	166,088,853,08
Total for SPOT :									1.61e+017	057,850,667,160	166,088,853,08
Total Futures									1.61e+017	057,850,676,427	166,090,128,62
Total Options									0.00	0	111,20
Grand Total:									1.61e+017	057,850,676,427	166,090,239,82