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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2023	Bond Future			12.81612	73.30073	12.81267	73.31588			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.96042	71.15911	12.95676	71.17486			0.00	0	
ES33	On	01/02/2024	Bond Future			13.10149	72.83000	13.09763	72.84629			0.00	0	
ES33	On	02/05/2024	Bond Future			13.23757	70.77716	13.23353	70.79388			0.00	0	
ES33	On	01/08/2024	Bond Future			13.39737	72.40507	13.39320	72.42196			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.17987	70.15605	13.16095	70.25111			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.31467	67.47864	13.29492	67.57614			0.00	0	
ES42	On	01/02/2024	Bond Future			13.43991	69.06367	13.41936	69.16356			0.00	0	
ES42	On	02/05/2024	Bond Future			13.56591	66.45918	13.54451	66.56153			0.00	0	
ES42	On	01/08/2024	Bond Future			13.70908	67.98593	13.68684	68.09048			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	03/08/2023	Bond Future			171.46886	171.46886	171.27731	171.27731			0.00	0	6,30

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/11/2023	Bond Future			175.34606	175.34606	175.15077	175.15077			0.00	0	
I2025	On	01/02/2024	Bond Future			177.65722	177.65722	177.45763	177.45763			0.00	0	
I2025	On	02/05/2024	Bond Future			181.92347	181.92347	181.71924	181.71924			0.00	0	
I2025	On	01/08/2024	Bond Future			184.26091	184.26091	184.05199	184.05199			0.00	0	
Total I2025 Future												0.00	0	6,30
Total For I2025												0.00	0	6,30
I2029	On	03/08/2023	Bond Future			124.48945	124.48945	124.52814	124.52814			0.00	0	2,2
I2029	On	02/11/2023	Bond Future			125.96873	125.96873	126.00890	126.00890			0.00	0	
I2029	On	01/02/2024	Bond Future			128.92552	128.92552	128.96692	128.96692			0.00	0	
I2029	On	02/05/2024	Bond Future			130.64300	130.64300	130.68616	130.68616			0.00	0	
I2029	On	01/08/2024	Bond Future			133.65404	133.65404	133.69776	133.69776			0.00	0	
Total I2029 Future												0.00	0	2,27
Total For I2029												0.00	0	2,27
I2033	On	03/08/2023	Bond Future			117.38978	117.38978	117.13034	117.13034			0.00	0	7,2
I2033	On	02/11/2023	Bond Future			118.61610	118.61610	118.35133	118.35133			0.00	0	
I2033	On	01/02/2024	Bond Future			121.40030	121.40030	121.12953	121.12953			0.00	0	
I2033	On	02/05/2024	Bond Future			122.84200	122.84200	122.56508	122.56508			0.00	0	
I2033	On	01/08/2024	Bond Future			125.67323	125.67323	125.38958	125.38958			0.00	0	
Total I2033 Future												0.00	0	7,22
Total For I2033												0.00	0	7,22
I2038	On	03/08/2023	Bond Future			127.54997	127.54997	127.33273	127.33273			0.00	0	3,0
I2038	On	02/11/2023	Bond Future			130.43422	130.43422	130.21235	130.21235			0.00	0	1,7
I2038	On	01/02/2024	Bond Future			131.46571	131.46571	131.23892	131.23892			0.00	0	
I2038	On	02/05/2024	Bond Future			134.62289	134.62289	134.39080	134.39080			0.00	0	
I2038	On	01/08/2024	Bond Future			135.63741	135.63741	135.40014	135.40014			0.00	0	
Total I2038 Future												0.00	0	4,74
Total For I2038												0.00	0	4,74
I2046	On	03/08/2023	Bond Future			113.85405	113.85405	113.70705	113.70705			0.00	0	12,8
I2046	On	02/11/2023	Bond Future			114.32980	114.32980	114.18019	114.18019			0.00	0	4,6
I2046	On	01/02/2024	Bond Future			117.01373	117.01373	116.86075	116.86075			0.00	0	
I2046	On	02/05/2024	Bond Future			117.65768	117.65768	117.50232	117.50232			0.00	0	
I2046	On	01/08/2024	Bond Future			120.36831	120.36831	120.20891	120.20891			0.00	0	
Total I2046 Future												0.00	0	17,50
Total For I2046												0.00	0	17,50
I2050	On	03/08/2023	Bond Future			113.77566	113.77566	109.82108	109.82108			0.00	0	10,7
I2050	On	02/11/2023	Bond Future			116.34829	116.34829	112.30457	112.30457			0.00	0	3,3
I2050	On	01/02/2024	Bond Future			116.82019	116.82019	112.68178	112.68178			0.00	0	
I2050	On	02/05/2024	Bond Future			119.62561	119.62561	115.38799	115.38799			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			120.05537	120.05537	115.72074	115.72074			0.00	0	
Total I2050 Future												0.00	0	14,10
Total For I2050												0.00	0	14,10
R186	On	03/08/2023	Bond Future			9.53037	104.09261	9.54174	104.05992		5.61	0.00	0	73,34
R186	On	02/11/2023	Bond Future			9.57107	106.42089	9.58337	106.38785		5.21	0.00	0	14,68
R186	On	01/02/2024	Bond Future			9.58241	103.58189	9.59586	103.54831		4.94	0.00	0	
R186	On	02/05/2024	Bond Future			9.57090	106.04724	9.58577	106.01297		4.43	0.00	0	
R186	On	01/08/2024	Bond Future			9.60641	103.15428	9.62320	103.11892		4.15	0.00	0	
Total R186 Future												0.00	0	87,95
R186	On	03/08/2023	Bond Future	9.73	Call			1,242.59000	1.24259	1,253,840	5.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			703.22000	0.70322	681,780	5.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,261.10000	1.26110	1,272,500	5.86	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			693.18000	0.69318	671,890	5.86	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,279.57000	1.27957	1,291,130	5.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			683.11000	0.68311	661,980	5.87	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			876.06000	0.87606	884,000	5.11	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			2,048.23000	2.04823	2,023,130	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,139.67000	1.13967	1,149,710	5.17	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,687.65000	1.68765	1,664,650	5.17	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,152.18000	1.15218	1,162,300	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,673.13000	1.67313	1,650,210	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,164.76000	1.16476	1,174,980	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,658.69000	1.65869	1,635,870	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,870.00000	2.87000	2,889,750	5.67	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			653.94000	0.65394	640,650	5.67	0.00	0	1,77
R186	On	01/02/2024	Bond Future	9.50	Put			1,772.24000	1.77224	1,751,530	4.94	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,546.06000	1.54606	1,559,010	4.95	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,760.64000	1.76064	1,740,010	4.95	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,559.56000	1.55956	1,572,580	4.95	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,749.12000	1.74912	1,728,560	4.95	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,532.63000	1.53263	1,545,500	4.94	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			411.68000	0.41168	416,510	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			4,125.76000	4.12576	4,096,320	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			1,998.17000	1.99817	2,013,870	4.56	0.00	0	2,00
R186	On	02/05/2024	Bond Future	9.73	Put			1,666.56000	1.66656	1,647,990	4.56	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			403.14000	0.40314	407,880	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			4,165.46000	4.16546	4,135,930	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,021.75000	3.02175	3,041,510	4.92	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			1,167.54000	1.16754	1,153,030	4.92	0.00	0	2,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	02/05/2024	Bond Future	8.00	Call		407.39000	0.40739	412,180	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		4,145.59000	4.14559	4,116,110	4.02	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		2,846.13000	2.84613	2,820,510	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		863.86000	0.86386	873,660	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		2,831.26000	2.83126	2,805,700	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		850.48000	0.85048	860,160	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		2,861.04000	2.86104	2,835,360	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		857.15000	0.85715	866,890	3.74	0.00	0	
Total R186 Option											0.00	0	7,46
Total For R186											0.00	0	95,46
R197	On	03/08/2023	Bond Future			336.97948	336.97948	336.34360	336.34360		0.00	0	
R197	On	02/11/2023	Bond Future			344.59860	344.59860	343.94951	343.94951		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			251.48748	251.48748	249.53863	249.53863		0.00	0	5,33
R202	On	02/11/2023	Bond Future			257.17369	257.17369	255.18155	255.18155		0.00	0	
R202	On	01/02/2024	Bond Future			258.21976	258.21976	256.18164	256.18164		0.00	0	
R202	On	02/05/2024	Bond Future			264.42066	264.42066	262.33407	262.33407		0.00	0	
R202	On	01/08/2024	Bond Future			265.36900	265.36900	263.23623	263.23623		0.00	0	
Total R202 Future											0.00	0	5,33
Total For R202											0.00	0	5,33
R2030	On	03/08/2023	Bond Future			10.87266	87.05542	10.88427	87.00694	10.41	0.00	0	96,97
R2030	On	02/11/2023	Bond Future			10.96151	89.00329	10.97365	88.95406	10.04	0.00	0	3
R2030	On	01/02/2024	Bond Future			11.04063	87.06602	11.05339	87.01584	9.70	0.00	0	
R2030	On	02/05/2024	Bond Future			11.11870	89.13858	11.13216	89.08728	8.93	0.00	0	
R2030	On	01/08/2024	Bond Future			11.22930	87.16581	11.24363	87.11310	8.79	0.00	0	
Total R2030 Future											0.00	0	97,28
R2030	On	03/08/2023	Bond Future	10.40	Call		503.04000	0.50304	506,690	9.27	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		2,554.39000	2.55439	2,509,560	9.27	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		895.21000	0.89521	902,840	9.73	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put		1,880.04000	1.88004	1,839,190	9.73	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		2,611.82000	2.61182	2,634,170	11.08	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		714.87000	0.71487	689,170	11.12	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,878.09000	6.87809	6,919,310	13.30	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		112.52000	0.11252	105,260	13.30	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	11.34	Put		735.58000	0.73558	709,450	11.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		7,956.54000	7.95654	7,999,920	13.80	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		71.09000	0.07109	65,990	13.80	0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/08/2023	Bond Future	11.35	Call			2,642.05000	2.64205	2,664,610	11.10	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			725.22000	0.72522	699,300	11.10	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			2,672.27000	2.67227	2,695,050	11.12	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			472.20000	0.47220	475,490	10.02	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			6,404.28000	6.40428	6,358,340	10.02	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			681.23000	0.68123	686,550	9.80	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.89	Put			5,217.40000	5.21740	5,173,490	9.80	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			840.69000	0.84069	847,490	9.73	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			4,603.18000	4.60318	4,560,750	9.73	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,227.38000	1.22738	1,237,490	9.76	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put			3,634.57000	3.63457	3,595,450	9.76	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			1,579.97000	1.57997	1,592,870	9.82	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Put			3,028.68000	3.02868	2,992,350	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			1,904.74000	1.90474	1,920,010	9.91	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			2,612.33000	2.61233	2,578,370	9.91	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			1,924.05000	1.92405	1,939,450	9.92	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			2,590.70000	2.59070	2,556,870	9.92	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,943.70000	1.94370	1,959,240	9.93	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			2,569.43000	2.56943	2,535,740	9.93	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			2,581.22000	2.58122	2,600,880	10.13	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			1,990.43000	1.99043	1,960,860	10.13	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			3,341.40000	3.34140	3,365,300	10.39	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			1,515.80000	1.51580	1,490,470	10.39	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			3,714.20000	3.71420	3,739,940	10.52	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			1,338.24000	1.33824	1,314,750	10.52	0.00	0	80
R2030	On	02/11/2023	Bond Future	12.27	Call			5,771.05000	5.77105	5,804,800	11.22	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			709.66000	0.70966	694,180	11.22	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.89	Put			5,712.00000	5.71200	5,670,210	9.45	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Put			5,351.03000	5.35103	5,310,130	9.40	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			1,151.10000	1.15110	1,160,960	9.36	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			5,127.12000	5.12712	5,086,800	9.36	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			735.83000	0.73583	742,010	9.59	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put			6,820.55000	6.82055	6,776,550	9.59	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			983.79000	0.98379	992,180	9.45	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			4,188.11000	4.18811	4,150,830	9.31	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			2,573.01000	2.57301	2,592,700	9.54	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			2,783.22000	2.78322	2,752,730	9.54	0.00	0	70
R2030	On	01/02/2024	Bond Future	9.93	Call			1,019.00000	1.01900	1,027,710	9.43	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put			5,579.39000	5.57939	5,537,920	9.43	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call			1,083.41000	1.08341	1,092,690	9.40	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	01/02/2024	Bond Future	11.35	Put			2,183.37000	2.18337	2,156,870	9.78	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			3,363.23000	3.36323	3,387,020	9.79	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			2,168.28000	2.16828	2,141,890	9.79	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,242.87000	1.24287	1,253,530	9.32	0.00	0	20
R2030	On	01/02/2024	Bond Future	10.16	Put			4,845.68000	4.84568	4,806,160	9.32	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			1,530.41000	1.53041	1,543,310	9.31	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.75	Put			1,649.87000	1.64987	1,627,670	10.11	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.85	Call			4,601.54000	4.60154	4,630,520	10.20	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			1,539.40000	1.53940	1,518,200	10.20	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.31	Call			3,246.16000	3.24616	3,269,390	9.75	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			2,244.66000	2.24466	2,217,710	9.75	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call			3,339.68000	3.33968	3,363,360	9.78	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			1,528.90000	1.52890	1,507,800	10.21	0.00	0	50
R2030	On	01/02/2024	Bond Future	12.10	Call			5,288.52000	5.28852	5,319,870	10.44	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			1,293.43000	1.29343	1,274,600	10.44	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.37	Call			3,386.86000	3.38686	3,410,760	9.80	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			2,153.28000	2.15328	2,127,000	9.80	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			4,335.14000	4.33514	4,363,120	10.11	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Call			4,628.61000	4.62861	4,657,690	10.21	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			1,057.91000	1.05791	1,067,500	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			6,241.78000	6.24178	6,200,070	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			1,066.79000	1.06679	1,076,470	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			6,209.72000	6.20972	6,168,100	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			922.92000	0.92292	931,370	8.54	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put			6,764.87000	6.76487	6,722,020	8.54	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			2,037.09000	2.03709	2,053,860	8.56	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.62	Put			4,016.14000	4.01614	3,981,610	8.56	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call			2,377.27000	2.37727	2,396,090	8.65	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put			3,576.88000	3.57688	3,544,400	8.65	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			1,049.08000	1.04908	1,058,600	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			6,273.91000	6.27391	6,232,130	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call			4,873.90000	4.87390	4,903,670	9.47	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			1,862.71000	1.86271	1,841,180	9.47	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call			6,040.26000	6.04026	6,073,590	9.85	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			1,443.83000	1.44383	1,425,860	9.85	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Call			1,394.71000	1.39471	1,407,070	8.45	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put			5,199.28000	5.19928	5,160,340	8.45	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Call			8,208.66000	8.20866	8,247,060	10.51	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			927.37000	0.92737	914,470	10.51	0.00	0	50
R2030	On	02/05/2024	Bond Future	11.12	Call			2,960.31000	2.96031	2,982,220	8.84	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	02/05/2024	Bond Future	11.12	Put			3,006.66000	3.00666	2,977,270	8.84		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			5,043.28000	5.04328	5,006,000	8.32		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			1,808.05000	1.80805	1,823,580	8.32		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			5,018.71000	5.01871	4,981,530	8.32		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			1,779.94000	1.77994	1,795,280	8.31		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			5,067.57000	5.06757	5,030,200	8.31		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			1,794.14000	1.79414	1,809,570	8.32		0.00	0	
Total R2030 Option													0.00	0	22,30
Total For R2030													0.00	0	119,58
R2032	On	03/08/2023	Bond Future			11.44834	85.64079	11.45989	85.58578		11.84		310,790,426.91	3,629	119,88
R2032	On	02/11/2023	Bond Future			11.55059	83.39313	11.56259	83.33723		12.74		0.00	0	65,30
R2032	On	01/02/2024	Bond Future			11.64286	85.33212	11.65537	85.27510		11.86		0.00	0	
R2032	On	02/05/2024	Bond Future			11.73148	83.19827	11.74456	83.13996		10.82		0.00	0	
R2032	On	01/08/2024	Bond Future			11.84493	85.09449	11.85869	85.03462		10.13		0.00	0	
Total R2032 Future													310,790,426.91	3,629	185,18
R2032	On	03/08/2023	Bond Future	9.60	Call			1.63000	0.00163	1,570	9.21		0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			9,515.79000	9.51579	9,460,720	9.21		0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			47.64000	0.04764	47,410	9.33		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			5,820.90000	5.82090	5,765,660	9.33		0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			1,543.49000	1.54349	1,557,330	11.71		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			1,488.07000	1.48807	1,448,120	11.84		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			1,818.51000	1.81851	1,834,810	11.96		0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			1,390.99000	1.39099	1,352,280	11.96		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			2,423.81000	2.42381	2,445,100	12.45		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,057.79000	1.05779	1,024,070	12.45		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,043.20000	1.04320	1,009,740	12.48		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			2,487.77000	2.48777	2,509,560	12.50		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,028.68000	1.02868	995,460	12.50		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			2,917.76000	2.91776	2,942,750	12.80		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			857.13000	0.85713	827,110	12.80		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			1,678.73000	1.67873	1,693,790	11.84		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			1,590.59000	1.59059	1,549,420	11.71		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			3,263.43000	3.26343	3,290,790	13.04		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			744.09000	0.74409	716,440	13.04		0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			3,404.24000	3.40424	3,432,540	13.13		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			702.39000	0.70239	675,680	13.13		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call			2,455.77000	2.45577	2,477,320	12.48		0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			910.87000	0.91087	917,940	12.06		0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			5,607.00000	5.60700	5,558,170	12.06		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	02/11/2023	Bond Future	11.09	Call			1,635.06000	1.63506	1,648,040	12.18	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			3,874.48000	3.87448	3,831,560	12.18	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,879.34000	1.87934	1,894,140	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			3,494.88000	3.49488	3,453,780	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,898.94000	1.89894	1,913,880	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			3,466.74000	3.46674	3,425,780	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,918.66000	1.91866	1,933,750	12.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			3,438.75000	3.43875	3,397,940	12.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call			3,544.94000	3.54494	3,570,000	12.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			1,993.45000	1.99345	1,962,610	12.91	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			4,626.59000	4.62659	4,656,870	13.34	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			1,461.84000	1.46184	1,436,220	13.34	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			6,318.64000	6.31864	6,272,070	11.25	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,483.29000	1.48329	1,495,430	11.21	0.00	0	1,200
R2032	On	01/02/2024	Bond Future	10.76	Put			5,697.77000	5.69777	5,652,890	11.21	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Put			4,654.95000	4.65495	4,613,800	11.36	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			3,467.95000	3.46795	3,492,000	11.86	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			3,038.31000	3.03831	3,005,340	11.86	0.00	0	200
R2032	On	01/02/2024	Bond Future	10.01	Call			724.96000	0.72496	730,830	11.41	0.00	0	1,200
R2032	On	01/02/2024	Bond Future	10.01	Put			8,687.62000	8.68762	8,636,470	11.41	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,272.49000	1.27249	1,282,940	11.25	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.84	Put			2,865.45000	2.86545	2,833,590	11.95	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			3,727.45000	3.72745	3,752,740	11.96	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			2,846.97000	2.84697	2,815,240	11.96	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,513.04000	1.51304	1,525,400	11.21	0.00	0	200
R2032	On	01/02/2024	Bond Future	10.78	Put			5,630.36000	5.63036	5,585,700	11.21	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			2,025.75000	2.02575	2,041,620	11.36	0.00	0	50
R2032	On	01/02/2024	Bond Future	12.62	Put			1,712.68000	1.71268	1,689,710	12.79	0.00	0	1,200
R2032	On	01/02/2024	Bond Future	12.73	Call			6,303.51000	6.30351	6,338,670	12.92	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,592.59000	1.59259	1,570,730	12.92	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Call			3,674.87000	3.67487	3,699,910	11.94	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,884.30000	2.88430	2,852,320	11.94	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			3,700.99000	3.70099	3,726,150	11.95	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			5,587.27000	5.58727	5,620,070	12.66	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			1,854.22000	1.85422	1,830,000	12.66	0.00	0	200
R2032	On	01/02/2024	Bond Future	12.62	Call			5,957.94000	5.95794	5,991,990	12.79	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call			1,246.22000	1.24622	1,257,780	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put			6,848.82000	6.84882	6,802,070	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call			1,257.17000	1.25717	1,268,820	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put			6,811.25000	6.81125	6,764,590	10.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/05/2024	Bond Future	10.59	Call		1,301.95000	1.30195	1,313,970	10.21	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		6,662.33000	6.66233	6,616,040	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call		1,371.48000	1.37148	1,384,080	10.20	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.65	Put		6,442.34000	6.44234	6,396,630	10.20	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		1,059.88000	1.05988	1,069,830	10.25	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.36	Put		7,541.63000	7.54163	7,493,270	10.25	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		2,035.08000	2.03508	2,052,490	10.35	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		5,020.11000	5.02011	4,979,210	10.35	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		2,525.04000	2.52504	2,545,530	10.50	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Put		4,307.81000	4.30781	4,269,990	10.50	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,268.19000	1.26819	1,279,930	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		6,773.80000	6.77380	6,727,230	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Call		7,525.05000	7.52505	7,564,960	12.27	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		1,440.94000	1.44094	1,422,540	12.27	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		8,067.52000	8.06752	8,108,760	12.44	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		1,302.47000	1.30247	1,285,400	12.44	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.86	Call		1,657.37000	1.65737	1,672,160	10.24	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put		5,724.59000	5.72459	5,681,070	10.24	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		6,648.05000	6.64805	6,685,570	11.98	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,703.23000	1.70323	1,682,440	11.98	0.00	0	1,00
R2032	On	01/08/2024	Bond Future	11.13	Put		5,409.79000	5.40979	5,368,600	9.58	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		2,176.93000	2.17693	2,195,720	9.58	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		5,380.99000	5.38099	5,339,910	9.58	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		2,194.26000	2.19426	2,213,160	9.59	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		5,352.64000	5.35264	5,311,670	9.59	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		2,160.02000	2.16002	2,178,700	9.58	0.00	0	
Total R2032 Option											0.00	0	78,35
Total For R2032											310,790,426.91	3,629	263,50
R2035	On	03/08/2023	Bond Future			11.99648	84.61373	11.98755	84.66110	13.66	0.00	0	61,00
R2035	On	02/11/2023	Bond Future			12.10860	81.99533	12.09925	82.04404	14.25	0.00	0	109,70
R2035	On	01/02/2024	Bond Future			12.21623	83.90159	12.20645	83.95163	13.61	0.00	0	
R2035	On	02/05/2024	Bond Future			12.31123	81.38132	12.30103	81.43266	12.77	0.00	0	
R2035	On	01/08/2024	Bond Future			12.42644	83.23649	12.41586	83.28875	11.84	0.00	0	
Total R2035 Future											0.00	0	170,70
R2035	On	03/08/2023	Bond Future	11.75	Call		1,204.91000	1.20491	1,171,040	13.28	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put		2,479.69000	2.47969	2,493,190	13.28	0.00	0	4,80
R2035	On	03/08/2023	Bond Future	11.98	Call		1,783.42000	1.78342	1,743,340	13.63	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		1,823.50000	1.82350	1,830,790	13.63	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		1,811.32000	1.81132	1,771,000	13.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/08/2023	Bond Future	11.99	Put			1,798.32000	1.79832	1,805,370	13.65	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			1,839.44000	1.83944	1,798,880	13.66	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,773.41000	1.77341	1,780,220	13.66	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			3,499.68000	3.49968	3,451,070	14.45	0.00	0	5.00
R2035	On	03/08/2023	Bond Future	12.50	Put			843.99000	0.84399	842,750	14.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,340.18000	1.34018	1,316,620	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			5,049.20000	5.04920	5,074,350	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			1,357.93000	1.35793	1,334,190	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			5,011.44000	5.01144	5,036,410	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			440.48000	0.44048	429,100	13.10	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			8,702.40000	8.70240	8,739,730	13.10	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			2,001.12000	2.00112	1,971,770	13.58	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.74	Put			3,904.92000	3.90492	3,924,280	13.58	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			3,321.70000	3.32170	3,284,650	14.24	0.00	0	70
R2035	On	02/11/2023	Bond Future	12.24	Put			2,592.77000	2.59277	2,604,430	14.24	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			909.06000	0.90906	890,460	13.10	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Put			6,250.66000	6.25066	6,280,770	13.10	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			5,323.13000	5.32313	5,279,550	15.13	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,541.23000	1.54123	1,546,360	15.13	0.00	0	40
R2035	On	02/11/2023	Bond Future	13.59	Call			8,073.48000	8.07348	8,025,790	16.22	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			807.84000	0.80784	808,860	16.22	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.43	Call			1,375.84000	1.37584	1,351,920	13.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			4,973.88000	4.97388	4,998,670	13.28	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Put			9,543.10000	9.54310	9,579,380	12.73	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			7,213.31000	7.21331	7,243,760	12.71	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call			3,593.45000	3.59345	3,560,000	13.53	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			3,729.00000	3.72900	3,745,590	13.53	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			3,620.70000	3.62070	3,587,140	13.54	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			3,704.96000	3.70496	3,721,440	13.54	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			808.90000	0.80890	795,140	12.73	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.20	Call			3,648.04000	3.64804	3,614,360	13.55	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			3,681.07000	3.68107	3,697,430	13.55	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			7,696.58000	7.69658	7,652,210	15.14	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			1,627.69000	1.62769	1,633,360	15.14	0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Call			1,369.41000	1.36941	1,349,820	12.71	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.19	Call			1,595.19000	1.59519	1,575,530	12.03	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put			7,474.91000	7.47491	7,506,590	12.03	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call			1,608.99000	1.60899	1,589,220	12.03	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put			7,433.14000	7.43314	7,464,710	12.03	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call			1,622.87000	1.62287	1,602,990	12.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/05/2024	Bond Future	11.21	Put		7.39151000	7.39151	7,422,970	12.03	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		5,828.86000	5.82886	5,855,280	11.33	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		2,714.08000	2.71408	2,688,460	11.32	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		5,892.36000	5.89236	5,919,000	11.32	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		2,734.43000	2.73443	2,708,700	11.33	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		5,860.55000	5.86055	5,887,080	11.33	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		2,754.86000	2.75486	2,729,020	11.33	0.00	0	
Total R2035 Option											0.00	0	14,52
Total For R2035											0.00	0	185,31
R2037	On	03/08/2023	Bond Future			12.27150	75.61845	12.26269	75.66512	15.43	0.00	0	133,34
R2037	On	02/11/2023	Bond Future			12.37984	77.31059	12.37064	77.35858	15.28	0.00	0	
R2037	On	01/02/2024	Bond Future			12.48325	74.85120	12.47365	74.90050	15.46	0.00	0	
R2037	On	02/05/2024	Bond Future			12.58528	76.63325	12.57529	76.68379	13.75	0.00	0	
R2037	On	01/08/2024	Bond Future			12.70999	74.12416	12.69963	74.17565	13.49	0.00	0	
Total R2037 Future											0.00	0	133,34
R2037	On	03/08/2023	Bond Future	10.30	Call		6.66000	0.00666	5,910	13.99	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		11,559.89000	11.55989	11,605,810	13.99	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		89.98000	0.08998	83,680	14.00	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		7,244.80000	7.24480	7,285,170	14.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		1,451.94000	1.45194	1,415,330	15.21	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,213.84000	2.21384	2,223,900	15.21	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		1,476.61000	1.47661	1,439,730	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,184.74000	2.18474	2,194,530	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		1,501.62000	1.50162	1,464,480	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,156.04000	2.15604	2,165,570	15.25	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		1,179.76000	1.17976	1,158,130	14.12	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,534.95000	5.53495	5,561,310	14.12	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		2,055.53000	2.05553	2,026,090	14.60	0.00	0	71
R2037	On	02/11/2023	Bond Future	12.02	Put		3,918.71000	3.91871	3,937,260	14.60	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		1,147.53000	1.14753	1,126,250	14.10	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,616.20000	5.61620	5,642,910	14.10	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		3,385.42000	3.38542	3,348,480	15.31	0.00	0	71
R2037	On	02/11/2023	Bond Future	12.52	Put		2,611.90000	2.61190	2,622,950	15.31	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		8,167.51000	8.16751	8,120,290	17.49	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		820.35000	0.82035	821,120	17.49	0.00	0	71
R2037	On	02/11/2023	Bond Future	11.56	Call		1,163.49000	1.16349	1,142,040	14.11	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,575.39000	5.57539	5,601,930	14.11	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		4,746.60000	4.74660	4,766,930	14.95	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		4,129.42000	4.12942	4,147,000	15.22	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	Opt Interr
R2037	On	01/02/2024	Bond Future	12.32	Call		3,307.87000	3.30787	3,276,030	15.23	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		4,103.34000	4.10334	4,120,800	15.23	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,333.85000	3.33385	3,301,890	15.24	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		4,077.17000	4.07717	4,094,510	15.24	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,736.99000	2.73699	2,708,020	14.95	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.93	Call		5,067.95000	5.06795	5,029,660	16.06	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,776.74000	2.77674	2,787,750	16.06	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		8,424.66000	8.42466	8,379,740	17.51	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,463.81000	1.46381	1,468,190	17.51	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call		3,281.75000	3.28175	3,250,030	15.22	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,577.70000	1.57770	1,558,460	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		7,720.22000	7.72022	7,751,520	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,591.44000	1.59144	1,572,080	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		7,677.21000	7.67721	7,708,390	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,605.26000	1.60526	1,585,790	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		7,634.33000	7.63433	7,665,400	12.94	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		5,869.26000	5.86926	5,894,730	12.94	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		2,809.37000	2.80937	2,783,570	12.93	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		5,933.19000	5.93319	5,958,880	12.93	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		2,830.11000	2.83011	2,804,200	12.94	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		5,901.16000	5.90116	5,926,740	12.94	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		2,850.93000	2.85093	2,824,910	12.94	0.00	0	
Total R2037 Option											0.00	0	13,30
Total For R2037											0.00	0	146,60
R2040	On	03/08/2023	Bond Future			12.44664	76.28514	12.43272	76.36320	16.31	4,195,682.70	55	133,30
R2040	On	02/11/2023	Bond Future			12.55557	77.99218	12.54106	78.07234	16.16	0.00	0	
R2040	On	01/02/2024	Bond Future			12.65992	75.29835	12.64482	75.38052	16.40	0.00	0	
R2040	On	02/05/2024	Bond Future			12.76263	77.09106	12.74694	77.17526	14.74	0.00	0	
R2040	On	01/08/2024	Bond Future			12.88700	74.34185	12.87072	74.42773	14.49	0.00	0	
Total R2040 Future											4,195,682.70	55	133,37
R2040	On	03/08/2023	Bond Future	12.21	Call		1,333.44000	1.33344	1,285,560	15.79	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,599.75000	2.59975	2,629,930	15.79	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		1,357.62000	1.35762	1,309,290	15.81	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,566.37000	2.56637	2,596,100	15.81	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		1,381.92000	1.38192	1,333,160	15.83	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,533.17000	2.53317	2,562,470	15.83	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		1,064.43000	1.06443	1,036,410	14.96	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,562.65000	6.56265	6,614,790	14.96	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		7,022.58000	7.02258	6,952,010	18.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	13.64	Put		1,312.55000	1.31255	1,322,140	18.08	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.58	Call		1,033.80000	1.03380	1,006,310	14.94	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,655.56000	6.65556	6,708,230	14.94	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		1,049.04000	1.04904	1,021,290	14.95	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,608.99000	6.60899	6,661,400	14.95	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call		1,403.64000	1.40364	1,370,280	15.19	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put		5,682.27000	5.68227	5,729,070	15.19	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		3,384.25000	3.38425	3,330,440	16.33	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		3,059.46000	3.05946	3,085,810	16.33	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,794.91000	4.79491	4,831,660	15.86	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		3,131.51000	3.13151	3,085,890	15.87	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,764.64000	4.76464	4,801,190	15.87	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		3,079.65000	3.07965	3,034,440	15.85	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,825.58000	4.82558	4,862,540	15.85	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		3,105.41000	3.10541	3,059,990	15.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,735.93000	1.73593	1,706,280	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		8,254.55000	8.25455	8,309,100	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,750.87000	1.75087	1,721,040	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		8,208.38000	8.20838	8,262,750	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,721.08000	1.72108	1,691,600	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		8,300.89000	8.30089	8,355,610	13.86	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		6,161.20000	6.16120	6,205,620	13.88	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		3,184.58000	3.18458	3,142,950	13.88	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		6,127.60000	6.12760	6,171,850	13.88	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		3,207.50000	3.20750	3,165,690	13.89	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		6,094.46000	6.09446	6,138,530	13.89	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		3,162.05000	3.16205	3,120,590	13.88	0.00	0	
Total R2040 Option											0.00	0	36
Total For R2040											4,195,682.70	55	133,75
R2044	On	03/08/2023	Bond Future			12.48362	72.78167	12.45428	72.94711	17.29	0.00	0	84,72
R2044	On	02/11/2023	Bond Future			12.58811	74.41037	12.55764	74.57976	17.15	0.00	0	
R2044	On	01/02/2024	Bond Future			12.68808	71.75844	12.65642	71.93196	17.44	0.00	0	
R2044	On	02/05/2024	Bond Future			12.78614	73.46694	12.75329	73.64465	16.49	0.00	0	
R2044	On	01/08/2024	Bond Future			12.90449	70.76020	12.87037	70.94178	16.42	0.00	0	
Total R2044 Future											0.00	0	84,72
R2044	On	03/08/2023	Bond Future	11.75	Call		485.64000	0.48564	442,980	16.03	0.00	0	4,58
R2044	On	03/08/2023	Bond Future	11.75	Put		4,655.63000	4.65563	4,778,410	16.03	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.00	Call		862.66000	0.86266	799,720	16.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		3,507.54000	3.50754	3,610,040	16.37	0.00	0	4,72

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr	
R2044	On	03/08/2023	Bond Future	12.15	Call		1,167.72000	1.16772	1,091,750	16.63	0.00	0		
R2044	On	03/08/2023	Bond Future	12.50	Put		1,840.95000	1.84095	1,901,490	17.29	0.00	0	9,10	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,921.63000	2.92163	3,011,100	16.63	0.00	0		
R2044	On	03/08/2023	Bond Future	12.16	Call		1,190.11000	1.19011	1,113,280	16.65	0.00	0		
R2044	On	03/08/2023	Bond Future	12.16	Put		2,885.25000	2.88525	2,973,860	16.65	0.00	0		
R2044	On	03/08/2023	Bond Future	12.17	Call		1,212.64000	1.21264	1,134,940	16.67	0.00	0		
R2044	On	03/08/2023	Bond Future	12.17	Put		2,849.09000	2.84909	2,936,830	16.67	0.00	0		
R2044	On	03/08/2023	Bond Future	12.50	Call		2,098.47000	2.09847	1,993,570	17.29	0.00	0		
R2044	On	02/11/2023	Bond Future	11.57	Call		1,013.60000	1.01360	965,600	15.84	0.00	0		
R2044	On	02/11/2023	Bond Future	11.57	Put		6,888.01000	6.88801	7,009,400	15.84	0.00	0		
R2044	On	02/11/2023	Bond Future	11.55	Call		983.62000	0.98362	936,620	15.82	0.00	0		
R2044	On	02/11/2023	Bond Future	11.55	Put		6,985.12000	6.98512	7,107,510	15.82	0.00	0		
R2044	On	02/11/2023	Bond Future	11.56	Call		998.54000	0.99854	951,040	15.83	0.00	0		
R2044	On	02/11/2023	Bond Future	11.56	Put		6,936.45000	6.93645	7,058,340	15.83	0.00	0		
R2044	On	01/02/2024	Bond Future	12.28	Put		5,093.85000	5.09385	5,183,260	16.79	0.00	0		
R2044	On	01/02/2024	Bond Future	12.29	Call		3,001.09000	3.00109	2,916,550	16.80	0.00	0		
R2044	On	01/02/2024	Bond Future	12.29	Put		5,061.92000	5.06192	5,150,900	16.80	0.00	0		
R2044	On	01/02/2024	Bond Future	12.27	Call		2,950.03000	2.95003	2,866,340	16.78	0.00	0		
R2044	On	01/02/2024	Bond Future	12.27	Put		5,126.20000	5.12620	5,216,030	16.78	0.00	0		
R2044	On	01/02/2024	Bond Future	12.28	Call		2,975.39000	2.97539	2,891,280	16.79	0.00	0		
R2044	On	02/05/2024	Bond Future	11.66	Call		2,030.60000	2.03060	1,969,730	15.55	0.00	0		
R2044	On	02/05/2024	Bond Future	11.66	Put		8,396.29000	8.39629	8,513,130	15.55	0.00	0		
R2044	On	02/05/2024	Bond Future	11.67	Call		2,046.80000	2.04680	1,985,580	15.55	0.00	0		
R2044	On	02/05/2024	Bond Future	11.67	Put		8,350.05000	8.35005	8,466,540	15.55	0.00	0		
R2044	On	02/05/2024	Bond Future	11.65	Call		2,014.49000	2.01449	1,953,950	15.55	0.00	0		
R2044	On	02/05/2024	Bond Future	11.65	Put		8,442.70000	8.44270	8,559,870	15.55	0.00	0		
R2044	On	01/08/2024	Bond Future	12.28	Put		6,689.21000	6.68921	6,788,120	15.74	0.00	0		
R2044	On	01/08/2024	Bond Future	12.29	Call		3,442.04000	3.44204	3,359,030	15.74	0.00	0		
R2044	On	01/08/2024	Bond Future	12.29	Put		6,654.72000	6.65472	6,753,290	15.74	0.00	0		
R2044	On	01/08/2024	Bond Future	12.30	Call		3,465.10000	3.46510	3,381,750	15.75	0.00	0		
R2044	On	01/08/2024	Bond Future	12.30	Put		6,620.37000	6.62037	6,718,600	15.75	0.00	0		
R2044	On	01/08/2024	Bond Future	12.28	Call		3,419.06000	3.41906	3,336,390	15.74	0.00	0		
Total R2044 Option											0.00	0	21,48	
Total For R2044											0.00	0	106,21	
R2048	On	03/08/2023	Bond Future			12.40680		75.87193	12.37734	76.04151	16.97	0.00	0	240,27
R2048	On	02/11/2023	Bond Future			12.51143		73.12149	12.48081	73.29516	17.85	0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.61202		74.82155	12.58020	74.99942	17.11	0.00	0	
R2048	On	02/05/2024	Bond Future			12.70114		72.14887	12.66814	72.33107	17.23	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			12.80620		73.79313	12.77198	73.97927	16.24	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2048 Future										0.00	0	264,34
R2048 On 03/08/2023 Bond Future	11.80	Call			662.96000	0.66296	609,500	15.80		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	11.80	Put			4,135.00000	4.13500	4,251,120	15.80		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			1,218.72000	1.21872	1,139,770	16.23		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,910.71000	2.91071	3,001,340	16.23		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			1,241.97000	1.24197	1,162,130	16.24		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Put			587.69000	0.58769	606,930	18.35		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	12.10	Put			2,873.90000	2.87390	2,963,640	16.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			1,265.47000	1.26547	1,184,740	16.26		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,837.43000	2.83743	2,926,280	16.26		0.00	0	
R2048 On 03/08/2023 Bond Future	12.30	Call			1,761.03000	1.76103	1,663,750	16.59		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	12.30	Put			2,209.64000	2.20964	2,281,940	16.59		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Call			5,069.08000	5.06908	4,918,740	18.35		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			1,020.19000	1.02019	971,390	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			7,070.19000	7.07019	7,195,060	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Call			7,237.19000	7.23719	7,094,840	19.89		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Put			1,345.53000	1.34553	1,376,850	19.89		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.47	Call			993.19000	0.99319	945,320	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			7,174.48000	7.17448	7,300,280	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			1,006.63000	1.00663	958,290	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			7,122.23000	7.12223	7,247,560	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			1,567.75000	1.56775	1,502,540	16.78		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			5,631.17000	5.63117	5,739,630	16.78		0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Call			3,362.88000	3.36288	3,260,690	17.85		0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Put			3,253.95000	3.25395	3,325,430	17.85		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			5,372.74000	5.37274	5,466,970	16.33		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			2,912.80000	2.91280	2,828,730	16.34		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			5,337.89000	5.33789	5,431,690	16.34		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			2,863.38000	2.86338	2,780,180	16.32		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			5,407.53000	5.40753	5,502,200	16.32		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			2,888.16000	2.88816	2,804,520	16.33		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,926.57000	1.92657	1,867,480	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			9,150.23000	9.15023	9,273,340	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,942.40000	1.94240	1,882,960	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			9,100.50000	9.10050	9,223,260	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,910.83000	1.91083	1,852,090	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			9,200.15000	9.20015	9,323,610	16.29		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			6,515.39000	6.51539	6,612,340	15.77		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,881.16000	3.88116	3,791,610	15.78		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	01/08/2024	Bond Future	12.31	Put			6,482.47000	6.48247	6,579,060	15.78	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call			3,906.80000	3.90680	3,816,900	15.79	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put			6,450.01000	6.45001	6,546,250	15.79	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call			3,855.90000	3.85590	3,766,710	15.77	0.00	0	
Total R2048 Option												0.00	0	3,96
Total For R2048												0.00	0	268,30
R2053	On	03/08/2023	Bond Future			12.43903	97.73161	12.40447	97.98651		17.03	0.00	0	
R2053	On	02/11/2023	Bond Future			12.54476	94.05129	12.50881	94.31222		17.92	0.00	0	1,34
R2053	On	01/02/2024	Bond Future			12.64241	96.23840	12.60505	96.50564		17.18	0.00	0	
R2053	On	02/05/2024	Bond Future			12.73724	92.66049	12.69842	92.93424		17.30	0.00	0	
R2053	On	01/08/2024	Bond Future			12.84888	94.77096	12.80856	95.05069		16.29	0.00	0	
Total R2053 Future												0.00	0	1,34
R2053	On	03/08/2023	Bond Future	12.70	Call			3,843.05000	3.84305	3,659,160	17.41	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put			1,704.06000	1.70406	1,775,070	17.41	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call			3,889.37000	3.88937	3,704,530	17.43	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put			1,679.59000	1.67959	1,749,650	17.43	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call			3,935.91000	3.93591	3,750,110	17.45	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Put			1,655.44000	1.65544	1,724,540	17.45	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call			5,602.63000	5.60263	5,431,260	18.52	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put			3,318.55000	3.31855	3,408,110	18.52	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call			5,516.56000	5.51656	5,346,450	18.48	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put			3,371.65000	3.37165	3,462,470	18.48	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call			5,559.65000	5.55965	5,388,910	18.50	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put			3,345.11000	3.34511	3,435,300	18.50	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put			4,295.71000	4.29571	4,393,910	17.45	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call			6,614.55000	6.61455	6,444,980	17.47	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put			4,268.79000	4.26879	4,366,460	17.47	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call			6,531.61000	6.53161	6,363,100	17.44	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put			4,322.80000	4.32280	4,421,530	17.44	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call			6,573.04000	6.57304	6,404,000	17.45	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call			7,352.83000	7.35283	7,182,490	17.68	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put			5,062.41000	5.06241	5,165,820	17.68	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call			7,393.13000	7.39313	7,222,330	17.70	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put			5,035.29000	5.03529	5,138,240	17.70	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call			7,312.59000	7.31259	7,142,720	17.67	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put			5,089.69000	5.08969	5,193,570	17.67	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put			5,691.58000	5.69158	5,800,130	16.76	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call			7,917.22000	7.91722	7,745,610	16.77	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put			5,664.21000	5.66421	5,772,330	16.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2053	On	01/08/2024	Bond Future	13.15	Call			7,956.76000	7.95676	7,784,710	16.78	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put			5,637.39000	5.63739	5,745,070	16.78	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call			7,878.13000	7.87813	7,706,950	16.76	0.00	0	
Total R2053 Option												0.00	0	
Total For R2053												0.00	0	1,34
R209	On	03/08/2023	Bond Future			12.04018	65.07544	12.03627	65.09357		15.48	0.00	0	11,38
R209	On	02/11/2023	Bond Future			12.13908	63.37708	12.13498	63.39583		16.11	0.00	0	48
R209	On	01/02/2024	Bond Future			12.22966	64.85068	12.22538	64.87002		15.44	0.00	0	
R209	On	02/05/2024	Bond Future			12.31708	63.23899	12.31263	63.25883		14.44	0.00	0	
R209	On	01/08/2024	Bond Future			12.42261	64.68032	12.41804	64.70041		13.44	0.00	0	
Total R209 Future												0.00	0	11,88
R209	On	03/08/2023	Bond Future	10.00	Call			3.75000	0.00375	3,370	14.04	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put			10,532.87000	10.53287	10,550,620	14.04	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call			58.07000	0.05807	54,580	14.05	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put			6,710.44000	6.71044	6,725,080	14.05	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call			68.45000	0.06845	64,510	14.05	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put			4,109.30000	4.10930	4,116,470	14.36	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			1,332.86000	1.33286	1,310,560	15.36	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			1,828.63000	1.82863	1,824,460	15.36	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			1,355.23000	1.35523	1,332,810	15.38	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			1,804.11000	1.80411	1,799,820	15.38	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put			6,454.75000	6.45475	6,468,940	14.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			1,377.79000	1.37779	1,355,260	15.40	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			1,779.84000	1.77984	1,775,440	15.40	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call			1,493.53000	1.49353	1,470,450	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put			1,662.12000	1.66212	1,657,170	15.48	0.00	0	1,75
R209	On	03/08/2023	Bond Future	11.25	Call			308.08000	0.30808	297,120	14.36	0.00	0	7,00
R209	On	02/11/2023	Bond Future	11.34	Call			1,017.95000	1.01795	1,005,680	14.91	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			4,807.86000	4.80786	4,814,340	14.91	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			1,032.15000	1.03215	1,019,790	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			4,772.44000	4.77244	4,778,830	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			1,003.89000	1.00389	991,710	14.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			4,843.47000	4.84347	4,850,040	14.90	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			3,446.62000	3.44662	3,449,580	15.27	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			2,991.20000	2.99120	2,974,760	15.29	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			3,424.16000	3.42416	3,427,060	15.29	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			3,014.66000	3.01466	2,998,170	15.30	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			3,402.04000	3.40204	3,404,890	15.30	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			2,968.02000	2.96802	2,951,640	15.27	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/05/2024	Bond Future	11.17	Call		1,354.32000	1.35432	1,344,490	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,751.70000	6.75170	6,761,710	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,366.27000	1.36627	1,356,380	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,713.69000	6.71369	6,723,640	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,378.28000	1.37828	1,368,340	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,675.80000	6.67580	6,685,700	13.59	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		5,204.36000	5.20436	5,212,190	12.86	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,367.07000	2.36707	2,354,900	12.84	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		5,261.78000	5.26178	5,269,700	12.84	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,385.07000	2.38507	2,372,860	12.85	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		5,233.01000	5.23301	5,240,890	12.85	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,403.15000	2.40315	2,390,890	12.86	0.00	0	
Total R209 Option											0.00	0	19,38
Total For R209											0.00	0	31,20
R210	On	03/08/2023	Bond Future			228.96790	228.96790	228.70482	228.70482		0.00	0	4
R210	On	02/11/2023	Bond Future			230.96381	230.96381	230.69607	230.69607		0.00	0	
R210	On	01/02/2024	Bond Future			236.38530	236.38530	236.11185	236.11185		0.00	0	
R210	On	02/05/2024	Bond Future			238.77834	238.77834	238.49998	238.49998		0.00	0	
R210	On	01/08/2024	Bond Future			244.28077	244.28077	243.99531	243.99531		0.00	0	
Total R210 Future											0.00	0	42
Total For R210											0.00	0	42
R213	On	03/08/2023	Bond Future			11.24014	81.82723	11.25164	81.77780	11.33	0.00	0	23,7
R213	On	02/11/2023	Bond Future			11.34133	80.09954	11.35331	80.04927	11.66	80,099,540.00	1,000	9,26
R213	On	01/02/2024	Bond Future			11.43637	81.96157	11.44889	81.91034	10.83	0.00	0	
R213	On	02/05/2024	Bond Future			11.51723	80.34933	11.53034	80.29695	10.20	0.00	0	
R213	On	01/08/2024	Bond Future			11.62255	82.18182	11.63638	82.12803	9.62	0.00	0	
Total R213 Future											80,099,540.00	1,000	32,97
R213	On	03/08/2023	Bond Future	11.61	Call		2,414.46000	2.41446	2,434,640	12.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		893.82000	0.89382	864,570	12.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,444.12000	2.44412	2,464,520	12.16	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		881.58000	0.88158	852,550	12.16	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,473.91000	2.47391	2,494,530	12.18	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		869.51000	0.86951	840,700	12.18	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,856.57000	1.85657	1,871,320	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,842.77000	2.84277	2,807,250	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		6,106.60000	6.10660	6,141,480	13.01	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		706.37000	0.70637	690,980	13.01	0.00	0	7
R213	On	02/11/2023	Bond Future	10.94	Call		1,533.60000	1.53360	1,545,980	11.26	0.00	0	7
R213	On	02/11/2023	Bond Future	10.94	Put		3,291.33000	3.29133	3,253,440	11.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	02/11/2023	Bond Future	11.11	Call		1,837.39000	1.83739	1,852,010	11.36		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,866.21000	2.86621	2,830,560	11.36		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,875.66000	1.87566	1,890,550	11.37		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,819.27000	2.81927	2,783,890	11.37		0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		2,532.79000	2.53279	2,552,000	11.61		0.00	0	7!
R213	On	02/11/2023	Bond Future	11.44	Put		2,170.29000	2.17029	2,139,230	11.61		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,388.10000	2.38810	2,360,440	11.02		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		3,471.22000	3.47122	3,494,890	11.02		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,372.01000	2.37201	2,344,450	11.02		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		3,423.08000	3.42308	3,446,530	11.01		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,404.30000	2.40430	2,376,520	11.01		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		3,447.11000	3.44711	3,470,680	11.02		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,134.45000	1.13445	1,144,670	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		6,288.25000	6.28825	6,246,090	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,144.40000	1.14440	1,154,700	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		6,254.99000	6.25499	6,212,910	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,124.82000	1.12482	1,134,950	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		6,321.85000	6.32185	6,279,600	9.70		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		5,030.45000	5.03045	4,993,050	9.09		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,953.84000	1.95384	1,970,330	9.10		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		5,004.68000	5.00468	4,967,380	9.10		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,969.25000	1.96925	1,985,830	9.10		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		4,979.35000	4.97935	4,942,140	9.10		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,938.84000	1.93884	1,955,230	9.09		0.00	0	
Total R213 Option											0.00	0	2,25	
Total For R213											80,099,540.00	1,000	35,22	
R214	On	03/08/2023	Bond Future			12.30909	61.43103	12.28984	61.52205	16.90		0.00	0	20,17
R214	On	02/11/2023	Bond Future			12.40942	59.50124	12.38945	59.59448	17.71		0.00	0	;
R214	On	01/02/2024	Bond Future			12.50547	60.88454	12.48474	60.98015	17.00		0.00	0	
R214	On	02/05/2024	Bond Future			12.59029	59.02530	12.56883	59.12324	16.39		0.00	0	
R214	On	01/08/2024	Bond Future			12.69052	60.37079	12.66833	60.47080	15.29		0.00	0	
Total R214 Future											0.00	0	20,15	
R214	On	03/08/2023	Bond Future	12.14	Call		1,280.97000	1.28097	1,226,920	16.69		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,997.15000	1.99715	2,034,120	16.69		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		1,303.01000	1.30301	1,248,480	16.71		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,970.96000	1.97096	2,007,450	16.71		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		1,325.24000	1.32524	1,270,230	16.73		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,945.03000	1.94503	1,981,040	16.73		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		890.09000	0.89009	860,010	16.27		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/11/2023	Bond Future	11.47	Put		5,448.95000	5.44895	5,512,110	16.27	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		866.97000	0.86697	837,440	16.27	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,531.07000	5.53107	5,594,780	16.27	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		878.48000	0.87848	848,670	16.27	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,489.93000	5.48993	5,553,360	16.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,132.54000	4.13254	4,178,580	16.51	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,575.76000	2.57576	2,525,950	16.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,106.16000	4.10616	4,151,960	16.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,532.35000	2.53235	2,483,020	16.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,159.06000	4.15906	4,205,340	16.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,554.01000	2.55401	2,504,440	16.51	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,535.83000	1.53583	1,502,000	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,916.55000	6.91655	6,980,660	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,548.88000	1.54888	1,514,850	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,877.22000	6.87722	6,941,130	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,522.85000	1.52285	1,489,220	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,956.01000	6.95601	7,020,320	15.42	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,174.38000	5.17438	5,226,670	14.71	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,826.87000	2.82687	2,778,950	14.72	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,145.89000	5.14589	5,197,980	14.72	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,846.71000	2.84671	2,798,580	14.72	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,117.79000	5.11779	5,169,670	14.72	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,807.36000	2.80736	2,759,640	14.71	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,15
Total for Bond											395,085,649.61	4,684	1,469,15
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	

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	31/01/2025			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	
I2029	On	31/03/2029			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2029 Future											0.00	0	
Total For I2029											0.00	0	
I2031	On	31/01/2031			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2031 Future											0.00	0	
Total For I2031											0.00	0	
I2033	On	14/08/2015			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033			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			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			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			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			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			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			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R208 Future											0.00	0	
Total For R186/R208											0.00	0	
R197	On	07/12/2023			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			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 R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			857.92000	857.92000	858.25100	858.25100				0.00	0	83
GOVI On 02/11/2023 GOVI			877.10900	877.10900	877.45100	877.45100				0.00	0	
GOVI On 01/02/2024 GOVI			897.49200	897.49200	897.84400	897.84400				0.00	0	
GOVI On 02/05/2024 GOVI			918.84400	918.84400	919.20500	919.20500				0.00	0	
GOVI On 01/08/2024 GOVI			939.83900	939.83900	940.20600	940.20600				0.00	0	
Total GOVI Future										0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			210,410.00000	21.04100	207,100,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			210,310.00000	21.03100	207,000,000			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			210,210.00000	21.02100	206,900,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			83,690.00000	8.36900	87,110,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			83,490.00000	8.34900	86,910,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/11/2023	GOVI	885.81	Put			83,590.00000	8.35900	87,010,000		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			178,440.00000	17.84400	174,920,000		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			178,640.00000	17.86400	175,120,000		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			178,540.00000	17.85400	175,020,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			317,750.00000	31.77500	321,360,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			317,850.00000	31.78500	321,460,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			317,650.00000	31.76500	321,260,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			31,640.00000	3.16400	35,310,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			31,740.00000	3.17400	35,410,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			31,840.00000	3.18400	35,510,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	83
Total for GOVI												0.00	0	83
AL37	On	03/08/2023	Index Future			871.56900	871.56900	871.21700	871.21700			0.00	0	
AL37	On	02/11/2023	Index Future			891.06400	891.06400	890.70700	890.70700			0.00	0	
AL37	On	01/02/2024	Index Future			911.77100	911.77100	911.40800	911.40800			0.00	0	
AL37	On	02/05/2024	Index Future			933.46300	933.46300	933.09200	933.09200			0.00	0	
AL37	On	01/08/2024	Index Future			954.79200	954.79200	954.41000	954.41000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			992.42400	992.42400	992.25400	992.25400			0.00	0	
AL7T	On	02/11/2023	Index Future			1,014.62200	1,014.62200	1,014.45100	1,014.45100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,038.20000	1,038.20000	1,038.02800	1,038.02800			0.00	0	
AL7T	On	02/05/2024	Index Future			1,062.90000	1,062.90000	1,062.72400	1,062.72400			0.00	0	
AL7T	On	01/08/2024	Index Future			1,087.18700	1,087.18700	1,087.00400	1,087.00400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			870.45700	870.45700	870.80500	870.80500			0.00	0	10
ALBI	On	02/11/2023	Index Future			889.92700	889.92700	890.28600	890.28600			0.00	0	
ALBI	On	01/02/2024	Index Future			910.60800	910.60800	910.97700	910.97700			0.00	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
ALBI	On	02/05/2024	Index Future			932.27200	932.27200	932.65000	932.65000			0.00	0	
ALBI	On	01/08/2024	Index Future			953.57400	953.57400	953.95900	953.95900			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	03/08/2023	Index Future			329.41900	329.41900	327.11100	327.11100			0.00	0	65
IGOV	On	02/11/2023	Index Future			336.86700	336.86700	334.50800	334.50800			0.00	0	
IGOV	On	01/02/2024	Index Future			344.77400	344.77400	342.36000	342.36000			0.00	0	
IGOV	On	02/05/2024	Index Future			353.05200	353.05200	350.58100	350.58100			0.00	0	
IGOV	On	01/08/2024	Index Future			361.19400	361.19400	358.66400	358.66400			0.00	0	
Total IGOV Future												0.00	0	65
Total For IGOV												0.00	0	65
Total for Index												0.00	0	70
JIBAR F	On	21/06/2023	Jibar Future			8.52500	91.47500	8.53000	91.47000			0.00	0	
JIBAR F	On	19/07/2023	Jibar Future			8.55000	91.45000	8.55000	91.45000			0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			8.81000	91.19000	8.86500	91.13500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.86500	91.13500	8.94000	91.06000			0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			8.92000	91.08000	9.00000	91.00000			0.00	0	
JIBAR F	On	15/11/2023	Jibar Future			8.96500	91.03500	9.04500	90.95500			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			9.00500	90.99500	9.08500	90.91500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			9.02000	90.98000	9.09500	90.90500			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.89000	91.11000	8.96000	91.04000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			8.79000	91.21000	8.85000	91.15000			0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			8.59000	91.41000	8.67000	91.33000			0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			8.54000	91.46000	8.61000	91.39000			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 :											395,085,649.61	4,684	1,470,75	
ABCPI3	On	07/12/2023	Spot Bond			4.45000	328.86069	4.45000	328.71021			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	99.99975			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.77647			0.00	0	
Total ABF003 SPOT												0.00	0	

Contract 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 ABF003									0.00	0	
ABF003 On 30/06/2026 Spot Bond			10.56000	102.07334	10.56000	102.04448			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.48000	88.58933	12.48000	88.55987			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.99996			0.00	0	
Total ABF006 SPOT									0.00	0	
Total For ABF006									0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.35295			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	99.83561			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	102.20615			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.17286			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.71929			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.27424			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.84906			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.54009			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.14099			0.00	15,859,706,800	3,964,926,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN29 SPOT										0.00	15,859,706,800	3,964,926,700
Total For ABFN29										0.00	15,859,706,800	3,964,926,700
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.20967				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.93353				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.11135				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	101.19802				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN34 On 07/02/2026 Spot Bond					0.00000	101.41813				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN35 On 07/02/2029 Spot Bond					0.00000	101.79700				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN36 On 16/09/2024 Spot Bond					0.00000	100.21073				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN37 On 16/09/2026 Spot Bond					0.00000	99.89997				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN38 On 16/09/2029 Spot Bond					0.00000	100.11676				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN39 On 14/10/2024 Spot Bond					0.00000	101.47756				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN40 On 14/10/2026 Spot Bond					0.00000	101.49386				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.96408				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.42370				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.43569				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.93628				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.63095				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.50423				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.68602				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.90298				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.77887				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.69931				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.66913				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.67601				0.00	0	
Total ABFN57 SPOT										0.00	0	

Contract 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 ABFN57										0.00	0	
ABFN5i On 14/11/2027 Spot Bond					0.00000	100.69544				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5i On 28/11/2025 Spot Bond					0.00000	100.40217				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6i On 05/04/2026 Spot Bond					0.00000	101.68369				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.23086				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6i On 24/02/2030 Spot Bond					0.00000	100.74545				0.00	0	200,000,00
Total ABFN62 SPOT										0.00	0	200,000,00
Total For ABFN62										0.00	0	200,000,00
ABGN0 On 27/06/2025 Spot Bond					0.00000	102.02493				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	102.31838				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.76340				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.92111				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.23830				0.00	0	300,000,00
Total ABJ02 SPOT										0.00	0	300,000,00
Total For ABJ02										0.00	0	300,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.16748				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	102.05168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	102.13563				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.19000	8.19000	8.19000	162.81293				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	83.96741	100.00000	83.75424				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	169.39370				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	217.44963				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.34500	5.34500	5.34500	235.21407				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.47500	9.47500	9.47500	102.78459				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.07500	101.61060	10.07500	101.58346				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.88500	103.59162	9.88500	103.56446				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			9.11000	102.26547	9.11000	102.24059				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.47000	10.47000	10.47000	99.97148				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			10.29000	98.22333	10.29000	98.19655				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	17.42995	100.00000	17.39158				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.10000	329.40496	4.10000	329.25723				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.35000	12.35000	12.35000	103.23957				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.79433				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.79810				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.80487				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.17133				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.60646				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.87668				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.53205				0.00	0	100,000,0€
Total AGL02 SPOT										0.00	0	100,000,0€
Total For AGL02										0.00	0	100,000,0€
AGL03 On 17/05/2025 Spot Bond					0.00000	101.77667				0.00	0	100,000,0€
Total AGL03 SPOT										0.00	0	100,000,0€

Contract 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 AGL03										0.00	0	100,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.51067				0.00	0	200,000,00
Total AGLG01 SPOT										0.00	0	200,000,00
Total For AGLG01										0.00	0	200,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	107.34918				0.00	232,806,200	232,806,200
Total AGRIA1 SPOT										0.00	232,806,200	232,806,200
Total For AGRIA1										0.00	232,806,200	232,806,200
AGT01 On 10/10/2023 Spot Bond					0.00000	103.10551				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.33312				0.00	0	2,500,000,00
Total AGT02 SPOT										0.00	0	2,500,000,00
Total For AGT02										0.00	0	2,500,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.20391				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.84255				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.43587				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.40773				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.43791				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.77500	97.77601	9.77500	97.75024				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.48346				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.63520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.82465				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	101.32788				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.52520				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.66500	102.88674	10.66500	102.85727				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.55083				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.54299				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.56669				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.80583				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.85792				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.50435				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.54286				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6C On 21/08/2024 Spot Bond					0.00000	100.56653				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.73172				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.61611				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.67435				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.55467				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.54580				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.57833				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.56710				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.11126				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.74931				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.38000	98.51184	11.38000	98.48222			1,001,034,872,000.00		87,964,400	
Total AIR04 SPOT									1,001,034,872,000.00		87,964,400	
Total For AIR04									1,001,034,872,000.00		87,964,400	
AIR05 On 29/05/2030 Spot Bond			12.68500	88.25259	12.68500	88.22309			85,867,302,000.00		6,769,200	
Total AIR05 SPOT									85,867,302,000.00		6,769,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AIR05									85,867,302,000.00	6,769,200	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.74936			0.00	5,000,000,000	5,000,000,000
Total AIRF02 SPOT									0.00	5,000,000,000	5,000,000,000
Total For AIRF02									0.00	5,000,000,000	5,000,000,000
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.77331			0.00	0	
Total AIRF03 SPOT									0.00	0	
Total For AIRF03									0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.25818			0.00	0	
Total AIRF04 SPOT									0.00	0	
Total For AIRF04									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.85000	196.84622	6.85000	196.74341			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	102.03626			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.32270			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.71553			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.03707			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.60013			0.00	0	
Total APF18 SPOT									0.00	0	
Total For APF18									0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.33838			0.00	0	
Total APF19 SPOT									0.00	0	
Total For APF19									0.00	0	
ASC001 On 30/09/2028 Spot Bond					0.00000	102.24953			0.00	0	
Total ASC001 SPOT									0.00	0	
Total For ASC001									0.00	0	
ASC001 On 22/09/2023 Spot Bond					0.00000	99.77559			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC002 On 20/12/2027 Spot Bond					0.00000	99.78424				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC003 On 29/04/2024 Spot Bond					0.00000	100.41082				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC004 On 28/03/2024 Spot Bond					0.00000	101.76754				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC005 On 06/04/2028 Spot Bond					0.00000	102.06352				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC013 On 06/04/2028 Spot Bond					0.00000	102.06352				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC014 On 06/04/2028 Spot Bond					0.00000	102.06352				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC015 On 17/10/2023 Spot Bond					0.00000	101.34632				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC016 On 17/08/2023 Spot Bond					0.00000	101.28356				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC017 On 18/08/2023 Spot Bond					0.00000	101.25208				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC018 On 21/08/2023 Spot Bond					0.00000	101.43105				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC019 On 28/04/2028 Spot Bond					0.00000	101.19677				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC02 On 20/06/2028 Spot Bond					0.00000	99.79732				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02 On 20/06/2030 Spot Bond			13.18000	13.18000	13.18000	96.62492				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02 On 20/06/2027 Spot Bond					0.00000	99.80540				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02 On 17/05/2028 Spot Bond					0.00000	100.67916				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02 On 22/08/2023 Spot Bond					0.00000	100.48497				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02 On 23/08/2023 Spot Bond					0.00000	100.46004				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02 On 25/08/2023 Spot Bond					0.00000	100.40451				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02 On 26/05/2028 Spot Bond					0.00000	100.51412				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC02 On 26/05/2026 Spot Bond					0.00000	100.49979				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03 On 13/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.69500	249.27182	5.69500	249.14922				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.79500	226.54427	5.79500	226.43229				0.00	0	
Total ASN037 SPOT										0.00	0	

Contract 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 ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.64000	209.41655	5.64000	209.31388				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.60000	117.34300	5.60000	117.28539				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.10556				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.78649				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.81347				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.66308				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.55010				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.54180				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.99952				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	102.01913				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	99.80599				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.01897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.16000	5.16000	5.16000	116.57927				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.81500	5.81500	5.81500	105.80362				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.89602				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.89223				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.89282				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.52452				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.81000	114.55343	5.81000	114.49654				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.80405				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.38458				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	99.89193				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	99.80874				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	99.80874				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.40463				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.89170				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.92198				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.22396				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.42776				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	99.94548				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	99.94548				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.04626				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.83773				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	99.81056				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.79180				0.00	0	
Total ASN415 SPOT										0.00	0	

Contract 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 ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.22563				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	101.91122				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.76482				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.76052				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	99.77136				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.42381				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.43155				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2024 Spot Bond			11.12500	11.12500	11.12500	102.39749				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.81500	11.81500	11.81500	102.07066				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.99802				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.09755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.28530				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	99.87500				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	141.57036				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			11.60000	11.60000	11.60000	101.52617				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.24960				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	99.97443				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.97443				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	99.80307				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			11.17000	93.65678	11.17000	93.62882				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			10.35000	93.57963	10.35000	93.55369				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.90000	92.58051	10.90000	92.55352				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51 On 21/12/2026 Spot Bond			10.90000	92.58051	10.90000	92.55352				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			9.47500	102.95514	9.47500	102.92882				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.42500	103.67348	11.42500	103.64167				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.37500	103.65509	11.37500	103.62341				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.87500	103.63742	10.87500	103.60711				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.87500	103.63742	10.87500	103.60711				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	102.02441				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.07441				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			11.51000	103.76213	11.51000	103.72990				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.60000	103.17930	11.60000	103.14717				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.46000	103.33865	11.46000	103.30685				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.73826				0.00	0	
Total ASN560 SPOT										0.00	0	

Contract 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 ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.35231				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.23344				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.97807				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.95000	102.36321	10.95000	102.33307				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.30638				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.48760				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.19996				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.21616				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	102.29225				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.01174				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.77372				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.43551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	99.78080				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.43481				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	101.95284				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	99.79376				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	99.78102				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	101.17774				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.20130				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.65157				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	102.23761				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.65615				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	102.85289				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN67: On 29/06/2026 Spot Bond					0.00000	102.01751				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.96243				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.78120				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.43516				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	91.25335				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	102.08868				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.16955				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.17456				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.16955				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.98655				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.80003				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.79909				0.00	0	
Total ASN702 SPOT										0.00	0	

Contract 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 ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.10015				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.90764				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.16108				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.68956				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	102.25776				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.93238				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.78375				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.02813				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.14845				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.41020				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	102.25199				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.80474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.80286				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	93.85929				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.10842				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	99.73584				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	99.74546				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.60384	10.60384	10.60384	99.47668				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	99.93253				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.99500	10.99500	10.99500	103.24744				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.20486				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.10277				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.10391				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	99.79089				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	102.00898				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.92576				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.58296				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.99783				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	84.63821				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.64470				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.51149				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.49338				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.78222				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.61123				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.61123				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract 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 ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	101.20502				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	99.85635				0.00	0	100,000,00
Total ASN837 SPOT										0.00	0	100,000,00
Total For ASN837										0.00	0	100,000,00
ASN83 On 21/04/2027 Spot Bond					0.00000	101.37757				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	101.37038				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	101.37038				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.33904				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	92.54345				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.18858				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.18290				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	99.80484				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.80124				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.41027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.55474				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	101.09759				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	94.33606				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	99.92186				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.10958				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.10958				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.97238				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.97238				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	102.20151				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	

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 21/06/2027 Spot Bond					0.00000	99.78341				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	99.78042				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	99.78229				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.11353				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.52529				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	102.10546				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	99.94151				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			12.05000	104.00540	12.05000	103.97179				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	94.15963				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.14781				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	99.80663				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.41719				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	100.42411				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	100.41719				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.41027				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	100.41373				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.41892				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	100.41373				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	100.41892				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	96.42706				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	89.10997				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	99.78962				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	107.33035				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	99.77581				0.00	0	

Contract 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	101.14474				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	99.78799				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN941 On 20/12/2027 Spot Bond					0.00000	99.79493				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN942 On 20/12/2025 Spot Bond					0.00000	99.80093				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN944 On 20/12/2027 Spot Bond					0.00000	99.76646				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN945 On 20/06/2027 Spot Bond					0.00000	99.80625				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	99.80484				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN951 On 31/08/2027 Spot Bond					0.00000	100.41027				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN952 On 31/07/2027 Spot Bond					0.00000	101.21053				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN953 On 20/12/2027 Spot Bond					0.00000	99.77862				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN954 On 20/12/2025 Spot Bond					0.00000	99.79942				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	99.81056				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	102.10071				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	118.52029				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	99.76926				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	99.80676				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.79675				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.25026				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	99.79550				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	101.80207				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.30138				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.76788				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.59274				0.00	0	
Total ASN983 SPOT										0.00	0	

Contract 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 ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	100.66454				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	102.26291				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	99.80772				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	99.78612				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.51065				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.44603				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	100.41047				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.06000	100.39257	8.06000	100.37098			21,449,272,000.00		2,661,200	
Total BAW33 SPOT									21,449,272,000.00		2,661,200	
Total For BAW33									21,449,272,000.00		2,661,200	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.11817				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.09594				0.00	0	10,500,000.00
Total BAW36 SPOT										0.00	0	10,500,000.00
Total For BAW36										0.00	0	10,500,000.00
BAW37 On 12/07/2025 Spot Bond					0.00000	101.62772				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	102.09146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	100.39752				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.68196				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.92238				0.00	0	19,500,000.00
Total BAWGL2 SPOT										0.00	0	19,500,000.00
Total For BAWGL2										0.00	0	19,500,000.00
BAYA7 On 31/03/2026 Spot Bond			12.80000	12.80000	12.80000	100.99662				0.00	0	400,000.00
Total BAYA72 SPOT										0.00	0	400,000.00
Total For BAYA72										0.00	0	400,000.00
BAYA7 On 01/07/2024 Spot Bond					0.00000	101.91752				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	102.46392				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	102.61562				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	102.60390				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.67924				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	103.99210				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 On 30/06/2024 Spot Bond					0.00000	101.34256				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9(On 30/06/2024 Spot Bond					0.00000	102.64108				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	102.45399				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9' On 30/09/2024 Spot Bond					0.00000	102.50379				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	102.45343				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9' On 30/06/2025 Spot Bond					0.00000	103.09824				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	102.43344				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9(On 30/09/2025 Spot Bond					0.00000	101.74878				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	102.60518				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9(On 30/09/2023 Spot Bond					0.00000	102.60417				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9(On 30/09/2027 Spot Bond					0.00000	102.53398				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1' On 30/09/2023 Spot Bond					0.00000	102.85571				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1' On 30/09/2023 Spot Bond					0.00000	102.92606				0.00	0	
Total BAYB15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.90645				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.85614				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	102.83626				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	102.85571				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	102.85614				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	102.95673				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.90500	9.90500	9.90500	94.47967				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.07857				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.82367				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.79182				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.24986				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.75034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.14794				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	99.83858				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.81537				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.22054				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.83472				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.77915				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.31650				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.42028				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.99938				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.57000	100.73266	9.57000	100.70728				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.30551				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	101.41801				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.91430				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.95632				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.28463				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.77312				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.20400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	77.58400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	57.62200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.33900				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.33392				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.33713				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	99.94555				0.00	0	
Total BNPS03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	100.60029				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	100.62036				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000,00
Total BNPS06 SPOT										0.00	0	25,000,000,00
Total For BNPS06										0.00	0	25,000,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.67027				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.88487				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.54643				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.62811				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.00941				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.56140				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	101.70518				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	101.51618				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	102.39190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total BPPF37 SPOT									0.00	0	
Total For BPPF37									0.00	0	
BPPF37 On 10/05/2024 Spot Bond					0.00000	100.76787			0.00	0	
Total BPPF38 SPOT									0.00	0	
Total For BPPF38									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	101.95547			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.13798			0.00	0	
Total BWZJ25 SPOT									0.00	0	
Total For BWZJ25									0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	102.48363			0.00	0	
Total BYA100 SPOT									0.00	0	
Total For BYA100									0.00	0	
BYA10 On 30/09/2025 Spot Bond					0.00000	102.43327			0.00	0	
Total BYA101 SPOT									0.00	0	
Total For BYA101									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.36361			0.00	0	100,000,00
Total CBL29 SPOT									0.00	0	100,000,00
Total For CBL29									0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.99141			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.60853			0.00	500,000,000	600,000,00
Total CBL31 SPOT									0.00	500,000,000	600,000,00
Total For CBL31									0.00	500,000,000	600,000,00
CCT01 On 23/06/2023 Spot Bond			9.40000	99.76875	9.40000	99.74313			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.60000	101.93089	9.60000	101.90478		436,696,320,000.00		45,489,200	
Total CCT02 SPOT								436,696,320,000.00		45,489,200	
Total For CCT02								436,696,320,000.00		45,489,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			10.20000	104.23099	10.20000	104.20281			7,841,099,040,000.00	768,735,200	
Total CCT03 SPOT									7,841,099,040,000.00	768,735,200	
Total For CCT03									7,841,099,040,000.00	768,735,200	
CCT04 On 17/07/2027 Spot Bond			11.29000	11.29000	11.29000	102.10358			4,347,399,656,000.00	385,066,400	
Total CCT04 SPOT									4,347,399,656,000.00	385,066,400	
Total For CCT04									4,347,399,656,000.00	385,066,400	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.33046			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.53407			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.61651			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.68379			0.00	0	
Total CGR51 SPOT									0.00	0	
Total For CGR51									0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	102.39088			0.00	0	
Total CGR52 SPOT									0.00	0	
Total For CGR52									0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.51172			0.00	0	
Total CGR53 SPOT									0.00	0	
Total For CGR53									0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.53393			0.00	0	
Total CGR54 SPOT									0.00	0	
Total For CGR54									0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.75674			0.00	0	
Total CLN345 SPOT									0.00	0	
Total For CLN345									0.00	0	
CLN362 On 20/03/2024 Spot Bond			10.58500	102.40652	10.58500	102.37782			1,120,655,120,000.00	105,872,000	
Total CLN362 SPOT									1,120,655,120,000.00	105,872,000	
Total For CLN362									1,120,655,120,000.00	105,872,000	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN364 SPOT									0.00	0	

Contract 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 CLN364										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	101.11007				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	101.30999				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.89000	101.47298	11.89000	101.44114				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.82000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.62000	162.48733	6.62000	162.40315				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.75000	157.24637	8.75000	157.15597				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			10.23000	102.58046	10.23000	102.55265				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.16353				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.80384				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.73000				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	99.94328				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 25/11/2024 Spot Bond					0.00000	99.73228				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.93267				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.99635				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.79673				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.52925				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			11.13000	102.75933	11.13000	102.72858				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	101.44487				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.94877				0.00	300,000,000	150,000,000
Total CLN537 SPOT										0.00	300,000,000	150,000,000
Total For CLN537										0.00	300,000,000	150,000,000
CLN540 On 17/01/2024 Spot Bond					0.00000	101.69428				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	156.79600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.24324				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.60000	101.56232	10.60000	101.53335				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			10.65000	101.15182	10.65000	101.12330				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.74000	99.68802	10.74000	99.65968				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.79000	10.79000	10.79000	321.41040				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	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.76509				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.81390				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.49735				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.81011				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	144.79100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.85345				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			11.10000	98.87698	11.10000	98.92061				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.60000	99.97709	10.60000	99.94903				0.00	0	
Total CLN563 SPOT										0.00	0	

Contract 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 CLN563									0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.04906			0.00	0	
Total CLN564 SPOT									0.00	0	
Total For CLN564									0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.57572			0.00	0	
Total CLN565 SPOT									0.00	0	
Total For CLN565									0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.50408			0.00	0	
Total CLN566 SPOT									0.00	0	
Total For CLN566									0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.82234			0.00	0	
Total CLN568 SPOT									0.00	0	
Total For CLN568									0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.83000	99.11388	10.83000	99.08548		1,083,000,000,000.00	100,000,000	50,000,00	
Total CLN571 SPOT								1,083,000,000,000.00	100,000,000	50,000,00	
Total For CLN571								1,083,000,000,000.00	100,000,000	50,000,00	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.83974			0.00	0	
Total CLN572 SPOT									0.00	0	
Total For CLN572									0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.82501			0.00	0	
Total CLN574 SPOT									0.00	0	
Total For CLN574									0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	99.94468			0.00	0	
Total CLN575 SPOT									0.00	0	
Total For CLN575									0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	99.78535			0.00	0	
Total CLN577 SPOT									0.00	0	
Total For CLN577									0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	101.49103			0.00	0	
Total CLN578 SPOT									0.00	0	
Total For CLN578									0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.98188			0.00	0	
Total CLN579 SPOT									0.00	0	
Total For CLN579									0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.85631			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.81681				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.50269				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.53388				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.59686				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	102.95774				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	99.83464				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.30252				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.47652				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.04000	159.58749	5.04000	127.61712				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.72366				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	102.05252				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN596 On 24/11/2024 Spot Bond					0.00000	100.49199				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			10.07000	10.07000	10.07000	99.29049				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.91415				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.02645				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.83464				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.83464				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.65500	9.65500	9.65500	102.10504				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.94201				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.30154				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.98724				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.55517				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.53819				0.00	0	
Total CLN608 SPOT										0.00	0	

Contract 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 CLN608										0.00	0	
CLN61 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	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.28331				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN61 On 14/04/2026 Spot Bond					0.00000	103.25361				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.17075				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 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	
CLN61 On 30/11/2023 Spot Bond					0.00000	100.46399				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	97.37700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	103.43397				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	100.40136				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.14953				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.47106				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	100.67831				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.71785				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.61000	59.97216	13.61000	78.72998				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.72880				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.30000	99.59020	11.30000	99.55996				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.67629				0.00	200,000,000	100,000,000
Total CLN631 SPOT										0.00	200,000,000	100,000,000
Total For CLN631										0.00	200,000,000	100,000,000
CLN631 On 21/11/2024 Spot Bond					0.00000	100.69906				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.96707				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.88293				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.59215				0.00	0	670,000,000
Total CLN635 SPOT										0.00	0	670,000,000
Total For CLN635										0.00	0	670,000,000
CLN635 On 21/11/2024 Spot Bond					0.00000	100.52502				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	100.67428				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.82038				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.71454				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.44387				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.52680				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	99.83634				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.19008				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.83618				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.76971				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.37286				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.67428				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.67428				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	96.92300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	102.50712				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	102.28564				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	102.61053				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	102.28000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	126.22400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	151.20800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	105.13351				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.76279				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	100.62836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.72125				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.63297	164.99463	5.63297	134.02080				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.63297	164.99463	5.63297	134.02167				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.73130				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.75810				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	102.15991				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.22460				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.16357				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	102.10114				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	102.13745				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.96187				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN687 On 21/12/2026 Spot Bond					0.00000	102.38668				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	102.38645				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	104.24298				0.00	240,000,000	120,000,000
Total CLN690 SPOT										0.00	240,000,000	120,000,000
Total For CLN690										0.00	240,000,000	120,000,000
CLN691 On 26/09/2023 Spot Bond					0.00000	101.93805				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	102.19419				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.82392				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.56370				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.08728				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	106.39998				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.08719				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.05770				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.11234				0.00	0	
Total CLN705 SPOT										0.00	0	

Contract 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 CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.77149				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.57265				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	102.16203				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.47976				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.71834				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	99.99019				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.74923				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	102.17110				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	102.17110				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	102.17110				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.53552				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.02542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	82.54973				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	82.86672				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.32207				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	83.56479				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	102.05999				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	102.05999				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	102.08267				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	102.08267				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	102.08267				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	102.08267				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.01835				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.03653				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	87.66244				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	102.19389				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.02568				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	96.82626				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	102.37746				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.68718				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	115.69300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	95.61685				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.66757				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	102.31619				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.22473				0.00	0	
Total CLN743 SPOT										0.00	0	

Contract 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 CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	95.95300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.41009				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.42195				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	102.19412				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.19349				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	99.68430				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.16296				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.82712				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.53733				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.70565				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.51054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 22/04/2026 Spot Bond					0.00000	101.07178				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.86949				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.29991				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.34054				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.70565				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.70706				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	98.12800				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	102.62154				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.28332				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	89.40214				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.75116				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.22370				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.73500	5.73500	5.73500	107.87698				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.39293				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
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	100.44137				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.08575				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.09142				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	103.32159				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.11979				0.00	0	
Total CLN783 SPOT										0.00	0	

Contract 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 CLN783									0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.13226			0.00	0	
Total CLN784 SPOT									0.00	0	
Total For CLN784									0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	102.20151			0.00	0	
Total CLN785 SPOT									0.00	0	
Total For CLN785									0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	102.20151			0.00	0	
Total CLN787 SPOT									0.00	0	
Total For CLN787									0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	113.05164			0.00	0	
Total CLN788 SPOT									0.00	0	
Total For CLN788									0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.88432			0.00	0	
Total CLN789 SPOT									0.00	0	
Total For CLN789									0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.19935			0.00	0	
Total CLN790 SPOT									0.00	0	
Total For CLN790									0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	97.63200			0.00	0	
Total CLN791 SPOT									0.00	0	
Total For CLN791									0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.19935			0.00	0	
Total CLN792 SPOT									0.00	0	
Total For CLN792									0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.93799			0.00	0	440,000,00
Total CLN794 SPOT									0.00	0	440,000,00
Total For CLN794									0.00	0	440,000,00
CLN795 On 31/01/2025 Spot Bond					0.00000	101.19935			0.00	0	
Total CLN795 SPOT									0.00	0	
Total For CLN795									0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	102.20159			0.00	0	
Total CLN796 SPOT									0.00	0	
Total For CLN796									0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.19935			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.19951				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.20470				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.20470				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.41192				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.74208				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	102.83807				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.09483				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.21048				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.41380				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.13113				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.90500	94.50463	9.90500	94.47967				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81(On 26/08/2025 Spot Bond					0.00000	102.08040				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811(On 21/07/2025 Spot Bond					0.00000	100.52100				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815(On 31/01/2025 Spot Bond					0.00000	101.19935				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816(On 31/07/2025 Spot Bond					0.00000	101.19958				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817(On 31/01/2027 Spot Bond					0.00000	101.21048				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818(On 31/01/2030 Spot Bond					0.00000	101.08576				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819(On 31/01/2025 Spot Bond					0.00000	101.19935				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820(On 31/07/2025 Spot Bond					0.00000	101.19958				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821(On 31/05/2025 Spot Bond					0.00000	102.20160				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822(On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823(On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824(On 31/07/2025 Spot Bond					0.00000	101.19958				0.00	0	
Total CLN824 SPOT										0.00	0	

Contract 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 CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.19958				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.19919				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.19958				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.72885				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.19935				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	99.72383				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.35022				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.19919				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.98500	9.98500	9.98500	99.53598				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.41012				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.41027				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.41027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.41017				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	102.20158				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	102.21189				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	99.38500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.82200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	98.50600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.16820				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 31/03/2025 Spot Bond					0.00000	102.20160				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	102.20158				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	102.20118				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.27331				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85 On 27/09/2028 Spot Bond					0.00000	102.49070				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.22815				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	102.32571				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.47203				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.51848				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	102.38608				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	101.67028				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	85.61246				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	101.19958				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	102.34429				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	102.20492				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	100.10988				0.00	0	
Total CLN863 SPOT										0.00	0	

Contract 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 CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	102.44500				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	97.53400				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	97.81800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.31832				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.84096				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.06321				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.07443				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.06876				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.15494				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.41012				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	102.26299				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	101.46639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.46639				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.06079				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.91415				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.90448				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.50977				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.05738				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.28908				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.09422				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.09422				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.91718				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.06468				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN888 On 15/09/2027 Spot Bond			5.86000	5.86000	5.86000	126.84264				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	105.45807				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	102.46049				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	102.33971				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.19958				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	102.27911				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	100.41012				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	102.20151				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	101.82708				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	94.53900				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.43091				0.00	0	
Total CLN899 SPOT										0.00	0	

Contract 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 CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.94240				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			12.07000	12.07000	12.07000	105.91289				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	103.01000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.68500	11.68500	11.68500	100.89993				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	99.93665				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	102.61133				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	102.44424				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	103.05958				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	99.06100				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.50700				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	102.46066				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	101.37627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	101.19903				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	102.43728				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	97.01400				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	102.84339				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	101.44700				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	100.33780				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	102.21890				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.41035				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.41035				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	100.41020				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.41020				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN923 On 20/06/2030 Spot Bond					0.00000	102.84577				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	102.67506				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	102.59977				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	102.62299				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	102.61138				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	101.19903				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN930 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	97.82310				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	102.36024				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			13.06500	13.06500	13.06500	102.74519				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	

Contract 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 CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.99049				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	98.53000				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	98.22800				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.89421				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	102.56898				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	102.47634				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.66381				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.84302				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	101.45477				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	101.65287				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.38976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond					0.00000	101.49240				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN948 On 20/06/2030 Spot Bond					0.00000	101.37859				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.25289				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN950 On 20/06/2028 Spot Bond					0.00000	101.16892				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN951 On 31/03/2026 Spot Bond					0.00000	100.75344				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN952 On 23/09/2026 Spot Bond					0.00000	100.65572				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.64815				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	100.35953				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	100.33413				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN959 On 31/08/2028 Spot Bond					0.00000	100.31933				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.89000	98.67782	11.89000	98.64652			30,933,223,752,000.00		2,601,616,800	
Total COJ08 SPOT									10,933,223,752,000.00		2,601,616,800	
Total For COJ08									10,933,223,752,000.00		2,601,616,800	
COJG0 On 09/06/2024 Spot Bond			12.01000	98.47935	12.01000	98.44797			339,565,936,000.00		28,273,600	
Total COJG01 SPOT									339,565,936,000.00		28,273,600	
Total For COJG01									339,565,936,000.00		28,273,600	
COT02 On 03/04/2028 Spot Bond			13.66000	90.06412	13.66000	90.03161			0.00		0	
Total COT02 SPOT									0.00		0	
Total For COT02									0.00		0	
COT03 On 05/06/2028 Spot Bond			12.25000	90.05612	12.25000	90.02687			0.00		0	
Total COT03 SPOT									0.00		0	
Total For COT03									0.00		0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.52143			0.00		356,000,000	178,000,000
Total DSY02 SPOT									0.00		356,000,000	178,000,000
Total For DSY02									0.00		356,000,000	178,000,000
DSY03 On 21/11/2024 Spot Bond			11.00000	11.00000	11.00000	99.93817			0.00		0	
Total DSY03 SPOT									0.00		0	
Total For DSY03									0.00		0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.28470			0.00		0	
Total DSY04 SPOT									0.00		0	
Total For DSY04									0.00		0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.74087			0.00		0	
Total DSY05 SPOT									0.00		0	
Total For DSY05									0.00		0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.26434			0.00		0	
Total DSY06 SPOT									0.00		0	
Total For DSY06									0.00		0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.53090			0.00		396,000,000	198,000,000
Total DSY07 SPOT									0.00		396,000,000	198,000,000
Total For DSY07									0.00		396,000,000	198,000,000
DTF001 On 28/06/2023 Spot Bond					0.00000	101.76808			0.00		0	
Total DTF001 SPOT									0.00		0	

Contract 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 DTF001									0.00	0	
DTF001 On 28/06/2025 Spot Bond					0.00000	102.06828			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DTF002 On 14/09/2023 Spot Bond					0.00000	99.97532			0.00	0	
Total DTF003 SPOT									0.00	0	
Total For DTF003									0.00	0	
DTF003 On 14/09/2025 Spot Bond					0.00000	99.97474			0.00	0	7,500,000,00
Total DTF004 SPOT									0.00	0	7,500,000,00
Total For DTF004									0.00	0	7,500,000,00
DV24 On 18/02/2024 Spot Bond			10.00000	102.87892	10.00000	102.85119		198,856,000,000.00		19,885,600	
Total DV24 SPOT								198,856,000,000.00		19,885,600	
Total For DV24								198,856,000,000.00		19,885,600	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.07864	9.69000	103.05170			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.07864	9.69000	103.05170			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			11.20000	98.19441	11.20000	98.16485			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.28500	98.33281	11.28500	98.30299		11,149,133,114,000.00		987,960,400	
Total DV29 SPOT								11,149,133,114,000.00		987,960,400	
Total For DV29								11,149,133,114,000.00		987,960,400	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20777	10.10000	103.17968			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.20777	10.10000	103.17968			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	101.78579			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.96280			0.00	260,000,000	130,000,00
Total DVF25 SPOT									0.00	260,000,000	130,000,00
Total For DVF25									0.00	260,000,000	130,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	101.82044			0.00	0	
Total DVF26 SPOT									0.00	0	

Contract 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 DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.94521				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.25765				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.17749				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	100.44772				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.61621				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.96554				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.28580				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.90408				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.94387				0.00	1,410,000,000	705,000,00
Total DVFB31 SPOT										0.00	1,410,000,000	705,000,00
Total For DVFB31										0.00	1,410,000,000	705,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.52440				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	103.50742				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.95500	117.84154	5.95500	117.78289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.80000	102.37483	5.80000	102.32402				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	152.47470	2.25000	152.41369				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.95500	158.63575	4.95500	158.56097				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.98000	142.88212	4.98000	142.81469				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.97000	138.71447	4.97000	138.64871				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.77500	120.18494	5.77500	120.12560				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.67000	106.27771	5.67000	106.22534				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	152.47470	2.25000	152.41369				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	204.91540				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	201.58890				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	188.83961				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	157.16599				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	156.11514				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	151.88001				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	141.22179				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	135.89057				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	138.03504				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	114.41010				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	108.64051				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	124.15803				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.31000	100.05832	11.31000	100.02842				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.33500	13.33500	13.33500	91.84340				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.38500	13.38500	13.38500	95.21826				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EMM05									0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.40000	11.40000	11.40000	98.61182			784,771,440,000.00	68,839,600	
Total EMM06 SPOT									784,771,440,000.00	68,839,600	
Total For EMM06									784,771,440,000.00	68,839,600	
EMM07 On 10/07/2027 Spot Bond			11.40000	11.40000	11.40000	102.88494			0.00	0	
Total EMM07 SPOT									0.00	0	
Total For EMM07									0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.14000	13.14000	13.14000	98.85088			0.00	0	
Total EMM07P SPOT									0.00	0	
Total For EMM07P									0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.31500	12.31500	12.31500	95.55806			0.00	0	
Total EMM08P SPOT									0.00	0	
Total For EMM08P									0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.64000	15.64000	15.64000	88.75195			0.00	0	
Total EMM09P SPOT									0.00	0	
Total For EMM09P									0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.16435			0.00	0	
Total EPF017 SPOT									0.00	0	
Total For EPF017									0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.26153			0.00	0	
Total EPF018 SPOT									0.00	0	
Total For EPF018									0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.31900			0.00	0	
Total EPF021 SPOT									0.00	0	
Total For EPF021									0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.38886			0.00	0	
Total EPF022 SPOT									0.00	0	
Total For EPF022									0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.16979			0.00	0	
Total EPF023 SPOT									0.00	0	
Total For EPF023									0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.40087			0.00	0	
Total EPF024 SPOT									0.00	0	
Total For EPF024									0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.02663			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	100.82861				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPF026 On 10/11/2023 Spot Bond					0.00000	100.79204				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC52 On 14/03/2024 Spot Bond					0.00000	99.97476				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EPT003 On 03/06/2024 Spot Bond					0.00000	100.71257				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	102.14503				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.30960				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	101.06915				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	99.75971				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.62580				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	101.11100				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	100.75384				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01 On 11/11/2025 Spot Bond					0.00000	100.78773				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	101.29162				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.67182				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.69378				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.68270				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.70467				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.68303				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.69192				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.67925				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.69356				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.70806				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.71893				0.00	0	
Total ERSC10 SPOT										0.00	0	

Contract 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 ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.20000	95.94001	10.20000	95.91393		29,792,633,280,000.00		2,920,846,400	7,972,809,80
Total ES26 SPOT								29,792,633,280,000.00		2,920,846,400	7,972,809,80
Total For ES26								29,792,633,280,000.00		2,920,846,400	7,972,809,80
ES26/R On 02/04/2026 Spot Bond			7.85000	101.54762	7.85000	101.52625		0.00		0	
Total ES26/R186 SPOT								0.00		0	
Total For ES26/R186								0.00		0	
ES33 On 15/09/2033 Spot Bond			12.72500	72.35573	12.72000	72.35371		128,206,830,925,000.00		10,075,193,000	1,300,441,00
Total ES33 SPOT								128,206,830,925,000.00		10,075,193,000	1,300,441,00
Total For ES33								128,206,830,925,000.00		10,075,193,000	1,300,441,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.83736	7.50000	101.81700		0.00		0	
Total ES33/R209 SPOT								0.00		0	
Total For ES33/R209								0.00		0	
ES42 On 25/04/2042 Spot Bond			13.09500	69.25156	13.07500	69.32917		73,584,555,408,000.00		5,619,286,400	1,827,431,70
Total ES42 SPOT								73,584,555,408,000.00		5,619,286,400	1,827,431,70
Total For ES42								73,584,555,408,000.00		5,619,286,400	1,827,431,70
ES42/R On 25/04/2042 Spot Bond			8.50000	101.14369	8.50000	101.12070		0.00		0	
Total ES42/R214 SPOT								0.00		0	
Total For ES42/R214								0.00		0	
ETK001 On 03/06/2032 Spot Bond			12.13000	12.13000	12.13000	96.21837		0.00		0	
Total ETK001 SPOT								0.00		0	
Total For ETK001								0.00		0	
ETK002 On 03/06/2037 Spot Bond			14.93500	14.93500	14.93500	89.64093		0.00		0	
Total ETK002 SPOT								0.00		0	
Total For ETK002								0.00		0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.70750		0.00		0	100,000,00
Total EXX05 SPOT								0.00		0	100,000,00
Total For EXX05								0.00		0	100,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.72914		0.00		0	
Total FIFB17 SPOT								0.00		0	
Total For FIFB17								0.00		0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.06916		0.00		0	
Total FIFB18 SPOT								0.00		0	
Total For FIFB18								0.00		0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.94331		0.00		0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	300,000,00
Total For FIFB19										0.00	0	300,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.53079				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	38,000,000,00
Total FIFB21 SPOT										0.00	0	38,000,000,00
Total For FIFB21										0.00	0	38,000,000,00
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	42,800,000,00
Total FIFB22 SPOT										0.00	0	42,800,000,00
Total For FIFB22										0.00	0	42,800,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.09100				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.76382				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.34427				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.55270				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.55865				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.21267				0.00	1,800,000,000	2,558,000,00
Total FRB24 SPOT										0.00	1,800,000,000	2,558,000,00
Total For FRB24										0.00	1,800,000,000	2,558,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	102.84977				0.00	0	797,600,00
Total FRB25 SPOT										0.00	0	797,600,00
Total For FRB25										0.00	0	797,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB26 On 03/06/2024 Spot Bond					0.00000	101.01723				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.98000	100.82782	9.98000	100.80099				0.00	0	418,800,00
Total FRB27 SPOT										0.00	0	418,800,00
Total For FRB27										0.00	0	418,800,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.96010				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.36394				0.00	0	100,000,00
Total FRB29 SPOT										0.00	0	100,000,00
Total For FRB29										0.00	0	100,000,00
FRB30 On 19/04/2026 Spot Bond			9.90000	96.98774	9.90000	96.96214				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.23008				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.95128				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	103.19897				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.62016				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.30602				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.07000	329.45167	4.07000	329.30420				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.37000	4.37000	4.37000	168.20128				0.00	0	
Total FRBI25 SPOT										0.00	0	

Contract 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 FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.80000	217.26474	4.80000	217.16308				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.10500	5.10500	5.10500	116.92138				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.79500	5.79500	5.79500	226.43229				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.63500	98.95327	5.63500	98.90478				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.88000	95.80715	5.88000	95.75939				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			10.07355	10.07355	10.07355	87.49565				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			10.09040	10.09040	10.09040	86.49191				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	165.97909				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	100.51336				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.69860				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.18747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	102.42051				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.99999				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.73872				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.74654				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	102.77052				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.93762				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.41741				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.20170				0.00	2,158,000,000	1,079,000,000
Total FRC305 SPOT										0.00	2,158,000,000	1,079,000,000
Total For FRC305										0.00	2,158,000,000	1,079,000,000
FRC30(On 31/05/2024 Spot Bond					0.00000	100.97248				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	102.14697				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	102.33976				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	102.48389				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.69927				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	99.94220				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.21370				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	102.32118				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.09518				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.58957				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	102.35579				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.83677				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.87399				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.57766				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.27980				0.00	0	
Total FRC339 SPOT										0.00	0	

Contract 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 FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.66608				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	102.78109				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.35322				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.96397				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.35278				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.27274				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.20593				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.39317				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.31240				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	101.29419				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.29135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.30079				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.29578				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.23123				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	101.96025				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.02000				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.67290				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.93725				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	90.02413				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.40909				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.89769				0.00	14,300,000,000	14,300,000,000
Total FRC370 SPOT										0.00	14,300,000,000	14,300,000,000
Total For FRC370										0.00	14,300,000,000	14,300,000,000
FRC37 On 20/06/2026 Spot Bond					0.00000	89.04101				0.00	14,300,000,000	14,300,000,000
Total FRC371 SPOT										0.00	14,300,000,000	14,300,000,000
Total For FRC371										0.00	14,300,000,000	14,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	90.35948				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	87.34419				0.00	9,285,000,000	9,285,000,000
Total FRC376 SPOT										0.00	9,285,000,000	9,285,000,000
Total For FRC376										0.00	9,285,000,000	9,285,000,000
FRC377 On 20/06/2026 Spot Bond					0.00000	87.20087				0.00	9,285,000,000	9,285,000,000
Total FRC377 SPOT										0.00	9,285,000,000	9,285,000,000
Total For FRC377										0.00	9,285,000,000	9,285,000,000
FRC378 On 20/12/2026 Spot Bond					0.00000	102.19791				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	102.43713				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	99.73190				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.68980				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.68980				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.66266				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.66266				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.31380				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	100.90826				0.00	0	
Total FRC393 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	102.23604				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.31579				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.40059				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2024 Spot Bond					0.00000	101.57496				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.46954				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	101.55531				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.48398				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			12.71500	12.71500	12.71500	97.93729				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	101.89540				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	89.22966				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			20.00000	20.00000	20.00000	85.77306				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.71500	11.71500	11.71500	102.65583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	102.12379				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.78407				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	99.77056				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			14.70000	14.70000	14.70000	95.76955				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.31582				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	100.44147				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.44779				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.22387				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.42801				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	103.83717				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	100.44010				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2029 Spot Bond					0.00000	101.43818				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.49070				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.53321				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.53321				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.41764				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	102.20157				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	102.30236				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	102.44649				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.41038				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.31575				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.41038				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.42769				0.00	0	
Total FRC434 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.52955				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	102.42558				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.02669				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.02325				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.41384				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.41384				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	102.50695				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	102.39280				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.21657				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.41038				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	99.93794				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.41038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	100.41384				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	102.53008				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	101.94176				0.00	1,328,000,000	664,000,000
Total FRC451 SPOT										0.00	1,328,000,000	664,000,000
Total For FRC451										0.00	1,328,000,000	664,000,000
FRC451 On 28/10/2023 Spot Bond					0.00000	101.21657				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	101.20413				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC453 On 20/06/2028 Spot Bond					0.00000	102.23977				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	101.44772				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	101.66564				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	100.71399				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC457 On 20/12/2029 Spot Bond					0.00000	102.40232				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC458 On 31/07/2025 Spot Bond					0.00000	101.40877				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC46(On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46(On 30/04/2025 Spot Bond					0.00000	101.40198				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46(On 30/04/2026 Spot Bond					0.00000	101.31583				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46(On 20/04/2032 Spot Bond					0.00000	101.61915				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46(On 20/03/2026 Spot Bond					0.00000	102.04886				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46(On 06/11/2024 Spot Bond					0.00000	100.92544				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46(On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46(On 20/12/2023 Spot Bond					0.00000	100.73819				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46(On 31/08/2027 Spot Bond					0.00000	100.39305				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46(On 31/01/2028 Spot Bond					0.00000	100.70026				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47(On 31/07/2023 Spot Bond			9.97500	273.31835	9.97500	104.43498				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47(On 20/04/2027 Spot Bond					0.00000	101.35099				0.00	0	
Total FRC471 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC471									0.00	0	
FRC47: On 30/04/2027 Spot Bond					0.00000	101.35099			0.00	0	
Total FRC472 SPOT									0.00	0	
Total For FRC472									0.00	0	
FRC47: On 31/07/2023 Spot Bond					0.00000	101.31363			0.00	0	
Total FRC473 SPOT									0.00	0	
Total For FRC473									0.00	0	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRC474 SPOT									0.00	0	
Total For FRC474									0.00	0	
FRC47: On 31/07/2023 Spot Bond			5.18700	5.18700	5.18700	100.77333			0.00	0	
Total FRC475 SPOT									0.00	0	
Total For FRC475									0.00	0	
FRC47: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		430,000,000,000.00	14,300,000,000	14,300,000,00	
Total FRC476 SPOT								10,000,000,000,000.00	14,300,000,000	14,300,000,00	
Total For FRC476								10,000,000,000,000.00	14,300,000,000	14,300,000,00	
FRC47: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		928,500,000,000.00	9,285,000,000	9,285,000,00	
Total FRC477 SPOT								18,500,000,000,000.00	9,285,000,000	9,285,000,00	
Total For FRC477								18,500,000,000,000.00	9,285,000,000	9,285,000,00	
FRC47: On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		928,500,000,000.00	9,285,000,000	9,285,000,00	
Total FRC478 SPOT								18,500,000,000,000.00	9,285,000,000	9,285,000,00	
Total For FRC478								18,500,000,000,000.00	9,285,000,000	9,285,000,00	
FRC47: On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		430,000,000,000.00	14,300,000,000	14,300,000,00	
Total FRC479 SPOT								10,000,000,000,000.00	14,300,000,000	14,300,000,00	
Total For FRC479								10,000,000,000,000.00	14,300,000,000	14,300,000,00	
FRI33 On 28/02/2033 Spot Bond			5.31000	110.46988	5.31000	110.41678		0.00	0	0	
Total FRI33 SPOT								0.00	0	0	
Total For FRI33								0.00	0	0	
FRI38 On 31/01/2038 Spot Bond			5.55000	118.01914	5.55000	117.96136		44,400,000,000.00	8,000,000,000	4,000,000,00	
Total FRI38 SPOT								14,400,000,000,000.00	8,000,000,000	4,000,000,00	
Total For FRI38								14,400,000,000,000.00	8,000,000,000	4,000,000,00	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.18609		0.00	1,470,000,000	390,000,00	
Total FRJ23 SPOT								0.00	1,470,000,000	390,000,00	
Total For FRJ23								0.00	1,470,000,000	390,000,00	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.03664		0.00	1,000,000,000	1,000,000,00	

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 FRJ24 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRJ24										0.00	1,000,000,000	1,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.56570				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.79312				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.44716				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.99051				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.72436				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.78618				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.78177				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	102.37613				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.90061				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	102.01230				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.21800	5.21800	5.21800	102.49290				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS107 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	116.88206				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS108 On 23/01/2024 Spot Bond					0.00000	101.06796				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.66000	116.53775	5.66000	116.48036				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.67500	228.84793	5.67500	228.73556				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS111 On 31/01/2038 Spot Bond			5.98000	112.35333	5.98000	112.29703				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.67500	5.67500	5.67500	228.73556				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			5.12000	166.31799	5.12000	166.23851				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	117.98721	3.70500	117.93533				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.60000	117.34300	5.60000	117.28539				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.79500	226.54427	5.79500	226.43229				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.79500	226.54427	5.79500	226.43229				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.30000	168.46281	4.30000	168.38604				0.00	0	
Total FRS122 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.87500	225.02379	5.87500	224.91207				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.80000	114.68444	5.80000	114.62753				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.13000	214.14170	5.13000	214.03961				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.55000	105.33902	6.55000	105.28462				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.34000	212.18128	5.34000	212.07894				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.40000	211.62498	5.40000	211.52256				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.38500	215.61075	6.38500	215.50080				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.50000	105.93271	6.50000	105.87815				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	114.62753				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.59000	115.54105	5.59000	117.42022				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.21000	213.39242	5.21000	213.29022				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.15500	219.79668	6.15500	219.68592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.34000	212.18128	5.34000	212.07894				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.34000	212.18128	5.34000	212.07894				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			4.74100	217.82864	4.74100	217.72703				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.07000	166.44774	5.07000	166.36841				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.69000	208.95982	5.69000	208.85709				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.73000	208.59528	5.73000	208.49251				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.04000	166.52565	5.04000	166.44641				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.20500	213.43916	5.20500	213.33699				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	208.40147				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.47162				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18(On 18/09/2023 Spot Bond					0.00000	102.22562				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	102.09721				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	203.86827				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	159.64789				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	230.12741				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	267.81171				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.91566				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	100.99468				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.81828				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.51516				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	101.58675				0.00	0	192,700,00
Total FRS206 SPOT										0.00	0	192,700,00
Total For FRS206										0.00	0	192,700,00
FRS20(On 18/11/2024 Spot Bond					0.00000	100.62654				0.00	0	
Total FRS209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	102.39737				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	102.14857				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.75863				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	100.54837				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	107.39428				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	72.27059				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.14622				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	119.60035				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.97009				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25: On 22/02/2024 Spot Bond					0.00000	102.78712				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.29738				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	139.79925				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	102.64320				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	100.42515				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	102.17726				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	142.36684				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	102.18741				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	102.17927				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	102.53009				0.00	0	
Total FRS278 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.66615				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	101.90016				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	102.26207				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			11.01500	11.01500	11.01500	94.99355				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.01500	11.01500	11.01500	94.99355				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.26290				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.20038				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	96.57531				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 09/05/2025 Spot Bond					0.00000	116.16425				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.70801				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 06/07/2023 Spot Bond					0.00000	101.82806				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.31583				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.36023				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	115.90544				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			10.40000	10.40000	10.40000	102.37793				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	102.31885				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	100.66197				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.06457				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	100.20884				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS315 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	
FRS316 On 31/12/2027 Spot Bond					0.00000	102.20147				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	96.57916				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			5.11000	5.11000	5.11000	99.89432				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	92.66147				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	105.35704				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	93.54471				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	96.33148				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.50950	286.51767	9.50950	101.31106				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.67500	286.68363	9.67500	101.31954				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.33500	104.09277	9.33500	101.30214				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.42500	104.12559	9.42500	101.30673				0.00	0	
Total FRS327 SPOT										0.00	0	

Contract 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 FRS327										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.38500	104.11100	9.38500	101.30469				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	106.74922				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	100.35322				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	100.36078				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	100.36551				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	100.25006				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS333 On 21/06/2023 Spot Bond					0.00000	100.12248				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS334 On 07/12/2023 Spot Bond			3.71000	3.71000	3.71000	329.86893				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.09000	330.98565	3.09000	330.84605				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.45000	3.45000	3.45000	330.27798				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 04/11/2026 Spot Bond					0.00000	101.00521				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS62 On 26/01/2042 Spot Bond			5.50000	107.51653	5.50000	107.46406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.16500	64.84678	5.16500	111.27575				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00
Total For FRS81										0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	168.67690				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	167.93780				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.51000	4.51000	4.51000	328.61661				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.68000	101.56619	9.68000	101.53997				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.75000	103.72302	9.75000	103.69575				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.02000	100.46252	10.02000	100.43568				0.00	0	37,965,20
Total FRX26 SPOT										0.00	0	37,965,20
Total For FRX26										0.00	0	37,965,20
FRX27 On 07/03/2027 Spot Bond			10.33000	102.28488	10.33000	102.25690				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.54000	102.23384	10.54000	102.20483				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.01500	97.74081	11.01500	97.71187				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.24500	94.10906	11.24500	94.08062				0.00	0	41,657,80
Total FRX31 SPOT										0.00	0	41,657,80
Total For FRX31										0.00	0	41,657,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX32 On 31/03/2032 Spot Bond			11.31000	97.79004	11.31000	97.76065				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.72000	66.71178	12.72000	66.68930				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.59819				0.00	21,321,415,200	10,660,707,60
Total FS6A3 SPOT										0.00	21,321,415,200	10,660,707,60
Total For FS6A3										0.00	21,321,415,200	10,660,707,60
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.50622				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.49133				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.72713				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.50438				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.29448				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.31645				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	99.97883				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	100.65845				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.43402				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.45034				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.56224				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.70500	118.41988	4.70500	118.36476				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.12707				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.70900	101.69369	9.70900	101.66751				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.99306				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.41000	102.94303	8.41000	102.91986				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.04260				0.00	0	9,370,000,00
Total GRT23 SPOT										0.00	0	9,370,000,00
Total For GRT23										0.00	0	9,370,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	100.72226				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.15391				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.84258				0.00	340,000,000	170,000,00
Total GRT27 SPOT										0.00	340,000,000	170,000,00
Total For GRT27										0.00	340,000,000	170,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	100.13569				0.00	0	10,150,000,00

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 GRT29 SPOT										0.00	0	10,150,000,00
Total For GRT29										0.00	0	10,150,000,00
GRT30 On 10/12/2025 Spot Bond					0.00000	100.61578				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.41023				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.69592				0.00	0	9,700,000,00
Total GRT32 SPOT										0.00	0	9,700,000,00
Total For GRT32										0.00	0	9,700,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	102.00998				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.20166				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	102.18876				0.00	0	2,800,000,00
Total GRT36 SPOT										0.00	0	2,800,000,00
Total For GRT36										0.00	0	2,800,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	102.54264				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	101.03833				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.90520				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.35466				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.14880				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT47 On 22/04/2024 Spot Bond					0.00000	101.57721				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.31472				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.20446				0.00	26,000,000	13,000,000
Total GRT49 SPOT										0.00	26,000,000	13,000,000
Total For GRT49										0.00	26,000,000	13,000,000
GRT50 On 10/06/2027 Spot Bond					0.00000	100.61140				0.00	0	100,000,000
Total GRT50 SPOT										0.00	0	100,000,000
Total For GRT50										0.00	0	100,000,000
GRT51 On 14/12/2029 Spot Bond					0.00000	99.97303				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	99.97182				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.88294				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.65066				0.00	80,000,000	40,000,000
Total GRT54 SPOT										0.00	80,000,000	40,000,000
Total For GRT54										0.00	80,000,000	40,000,000
GRT55 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			540,000,000,000,000.00	65,400,000,000	55,400,000,000	
Total GRT55 SPOT									10,000,000,000,000.00	65,400,000,000	55,400,000,000	
Total For GRT55									10,000,000,000,000.00	65,400,000,000	55,400,000,000	
GRT56 On 09/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	86,000,000,000	80,800,000,000	
Total GRT56 SPOT									10,000,000,000,000.00	86,000,000,000	80,800,000,000	
Total For GRT56									10,000,000,000,000.00	86,000,000,000	80,800,000,000	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.79229				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			10.03000	10.03000	10.03000	101.35369				0.00	0	
Total H10T5 SPOT										0.00	0	

Contract 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 H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.51767				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.22861				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.72332				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	101.65493				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.17824				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	99.90018				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	102.20158				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.94125				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.39427				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	102.11438				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	103.04200				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.01812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.39318				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.39081				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.19873				0.00	0	100,000,00
Total HILB15 SPOT										0.00	0	100,000,00
Total For HILB15										0.00	0	100,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	100.99380				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.74944				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.78889				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.37000	328.98495	4.37000	328.83508				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.50000	4.50000	4.50000	331.74770				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.32000	98.37904	11.32000	98.34912				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.46000	76.69536	5.46000	111.57218				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.73000	82.98128	12.73000	82.95299		2,746,904,860,000.00		215,782,000	5,006,767,60	
Total HWAY34 SPOT								2,746,904,860,000.00		215,782,000	5,006,767,60	
Total For HWAY34								2,746,904,860,000.00		215,782,000	5,006,767,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.49934	100.00000	12.47137				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.79000	81.87070	12.79000	81.84267				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	12.49328	100.00000	12.46532				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.58000	170.37642	3.62000	170.19488			600,745,480,000,000.00	167,806,000,000	441,489,886,40	
Total I2025 SPOT									10,745,480,000,000.00	167,806,000,000	441,489,886,40	
Total For I2025									10,745,480,000,000.00	167,806,000,000	441,489,886,40	
I2029 On 31/03/2029 Spot Bond			4.25000	122.44388	4.23500	122.48685			724,450,750,000,000.00	170,459,000,000	260,144,197,20	
Total I2029 SPOT									14,450,750,000,000.00	170,459,000,000	260,144,197,20	
Total For I2029									14,450,750,000,000.00	170,459,000,000	260,144,197,20	
I2031 On 31/01/2031 Spot Bond			4.45000	101.40013	4.45000	101.35350			8,900,000,000,000.00	2,000,000,000	3,000,000,00	
Total I2031 SPOT									8,900,000,000,000.00	2,000,000,000	3,000,000,00	
Total For I2031									8,900,000,000,000.00	2,000,000,000	3,000,000,00	
I2033 On 28/02/2033 Spot Bond			4.79000	115.46086	4.81000	115.21035			819,775,973,026,000.00	171,143,209,400	387,513,506,60	
Total I2033 SPOT									19,775,973,026,000.00	171,143,209,400	387,513,506,60	
Total For I2033									19,775,973,026,000.00	171,143,209,400	387,513,506,60	
I2038 On 31/01/2038 Spot Bond			4.89000	127.39484	4.90000	127.18624			386,647,996,800,000.00	79,069,120,000	437,445,750,00	
Total I2038 SPOT									16,647,996,800,000.00	79,069,120,000	437,445,750,00	
Total For I2038									16,647,996,800,000.00	79,069,120,000	437,445,750,00	
I2046 On 31/03/2046 Spot Bond			4.83000	111.98318	4.83500	111.84313			082,376,288,418,000.00	638,173,144,600	392,871,700,00	
Total I2046 SPOT									12,376,288,418,000.00	638,173,144,600	392,871,700,00	
Total For I2046									12,376,288,418,000.00	638,173,144,600	392,871,700,00	
I2050 On 31/12/2050 Spot Bond			4.83000	114.08460	5.03000	110.19940			511,447,159,963,000.00	519,968,356,100	428,867,491,30	
Total I2050 SPOT									11,447,159,963,000.00	519,968,356,100	428,867,491,30	
Total For I2050									11,447,159,963,000.00	519,968,356,100	428,867,491,30	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.72915				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.52194				0.00	0	
Total IBG02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.17000	329.29596	4.17000	329.14768				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.01458				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.79673				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.47052				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.52628				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.33882				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.21535				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.15378				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.80971				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.91406				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.40195				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.41211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.55654				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.10433				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.70968				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.51493				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.72983				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.75566				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.54371				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.43709				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.41844				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.59001				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.28057				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	99.71128				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.57435				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.13712				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.73238				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.16936				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.84810				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.46485				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.66019				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.81728				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.46235				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.62674				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.61003				0.00	0	
Total IBL210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.83631				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.84630				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.84047				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.92867				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.96000	8.96000	8.96000	99.09591				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.79201				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.62137				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.42487				0.00	0	300,000,00
Total IBL225 SPOT										0.00	0	300,000,00
Total For IBL225										0.00	0	300,000,00
IBL227 On 25/05/2027 Spot Bond					0.00000	90.06711				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.11011				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.63430				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.75711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.78217				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.86000	9.86000	9.86000	102.56023				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.90343				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.95533				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.04143				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.31974				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.76573				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.42712				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.49115				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	103.32000				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.06787				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL242 On 27/01/2024 Spot Bond					0.00000	101.10503				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.91887				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.76500	10.76500	10.76500	97.79013				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.68644				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	99.75101				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.91000	101.79272	8.91000	101.75436				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.53419				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.89432				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.40631				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.01730				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.02483				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	99.94611				0.00	0	
Total IBL259 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	97.49163				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.00056				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.02337				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.86202				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.20928				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.62132				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.66648				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.47861				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.10051				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	100.22866				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.19000	103.32677	10.19000	103.29840				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.11927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.44000	99.36852	10.44000	99.34105				14,184,552,384,000.00	1,358,673,600	
Total IDCG06 SPOT										14,184,552,384,000.00	1,358,673,600	
Total For IDCG06										14,184,552,384,000.00	1,358,673,600	
IDCG08 On 13/05/2030 Spot Bond			11.68500	99.04911	11.68500	98.93024				0.00	0	570,000,00
Total IDCG08 SPOT										0.00	0	570,000,00
Total For IDCG08										0.00	0	570,000,00
IDCG11 On 05/12/2026 Spot Bond			11.00000	99.69387	11.00000	99.66470				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.03634				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.24342				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.88462				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.87027				0.00	176,000,000	88,000,00
Total IDCG19 SPOT										0.00	176,000,000	88,000,00
Total For IDCG19										0.00	176,000,000	88,000,00
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.49430				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.13931				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.75000	98.69687	9.75000	98.67120				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.95681				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	105.62739				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.35502				0.00	0	4,300,000,00
Total INLV07 SPOT										0.00	0	4,300,000,00
Total For INLV07										0.00	0	4,300,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	103.89057				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.03148				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.23750				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.74901				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	102.05742				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	102.27767				0.00	0	280,000,00
Total INLV13 SPOT										0.00	0	280,000,00
Total For INLV13										0.00	0	280,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	101.46564				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	102.09366				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.62475				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.87944				0.00	0	
Total IPF32 SPOT										0.00	0	

Contract 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 IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	99.94611				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.49653				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.50209				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.48808				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.49935				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.50209				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	100.37740				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.51758				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.48244				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.38442				0.00	0	100,000,00
Total IV050 SPOT										0.00	0	100,000,00
Total For IV050										0.00	0	100,000,00
IVC140 On 18/04/2024 Spot Bond					0.00000	101.60654				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	99.88631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.03003				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.72861				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			9.13000	97.45759	9.13000	97.43369				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.16326				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.14000	102.54021	8.14000	102.51758				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.00479				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.18000	101.72932	9.18000	101.70423				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.03035				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			9.12000	101.71269	9.12000	101.68777				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2023 Spot Bond					0.00000	100.70363				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.92918				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.36000	99.68632	9.36000	99.66140				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			10.05500	10.05500	10.05500	100.66233				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	103.39609				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.03754				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.59895				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			11.00000	11.00000	11.00000	101.12307				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.33619				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.37000	10.37000	10.37000	100.57039				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.43934				0.00	0	
Total IVC229 SPOT										0.00	0	

Contract 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 IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.34500	9.34500	9.34500	101.04794				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.97000	9.97000	9.97000	101.03896				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.42024				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	99.79587				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	99.79713				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.10910				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	99.79400				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.33388				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	99.79643				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	99.79869				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.33095				0.00	0	340,000,00
Total IVC242 SPOT										0.00	0	340,000,00
Total For IVC242										0.00	0	340,000,00
IVC243 On 27/12/2023 Spot Bond					0.00000	101.84216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	99.79794				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	99.79676				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.10707	0.00000	101.85916				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				101.10707	0.00000	102.12766				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	101.46223				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	101.24781				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.92000	8.92000	8.92000	100.89078				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.50000	11.50000	11.50000	100.00000				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	99.79169				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	99.78605				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.20890				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC257 On 02/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total IVC257 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For IVC257									10,000,000,000,000.00	20,000,000,000	20,000,000,000
IVZ143 On 15/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.80531			0.00	0	
Total IVZ143 SPOT									0.00	0	
Total For IVZ143									0.00	0	
IVZ144 On 29/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.46642			0.00	0	
Total IVZ144 SPOT									0.00	0	
Total For IVZ144									0.00	0	
IVZ145 On 30/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.44231			0.00	0	
Total IVZ145 SPOT									0.00	0	
Total For IVZ145									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	99.78369			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.54986			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.19233			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.47003			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	102.21263			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.17814			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.94539			0.00	0	
Total KAP020 SPOT									0.00	0	

Contract 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 KAP020									0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.82126			0.00	0	
Total KAP021 SPOT									0.00	0	
Total For KAP021									0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.60829			0.00	0	
Total KAP022 SPOT									0.00	0	
Total For KAP022									0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.43939			0.00	0	
Total KAP023 SPOT									0.00	0	
Total For KAP023									0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	101.72021			0.00	0	
Total KAP024 SPOT									0.00	0	
Total For KAP024									0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	101.89141			0.00	0	
Total KAP025 SPOT									0.00	0	
Total For KAP025									0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	101.82349			0.00	0	
Total KAP026 SPOT									0.00	0	
Total For KAP026									0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	101.90818			0.00	0	
Total KAP027 SPOT									0.00	0	
Total For KAP027									0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	100.60624			0.00	0	
Total KAP028 SPOT									0.00	0	
Total For KAP028									0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.61532			0.00	0	
Total KAP029 SPOT									0.00	0	
Total For KAP029									0.00	0	
KW01 On 31/10/2027 Spot Bond			10.50000	111.93607	10.50000	111.90495		261,135,000,000.00		24,870,000	
Total KW01 SPOT								261,135,000,000.00		24,870,000	
Total For KW01								261,135,000,000.00		24,870,000	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.97606			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.46403			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.26145				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.50697				0.00	274,000,000	137,000,000
Total LGL12 SPOT										0.00	274,000,000	137,000,000
Total For LGL12										0.00	274,000,000	137,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	102.10703				0.00	0	500,000,000
Total LHC01 SPOT										0.00	0	500,000,000
Total For LHC01										0.00	0	500,000,000
LHC02 On 19/07/2027 Spot Bond					0.00000	102.30116				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.53697				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.54881				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.56065				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	99.78690				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	99.77107				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			15.00000	15.00000	15.00000	100.26780				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF068 On 17/11/2023 Spot Bond					0.00000	100.60290				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF070 On 28/05/2024 Spot Bond					0.00000	100.66824				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF071 On 17/09/2024 Spot Bond					0.00000	99.99217				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF072 On 31/05/2025 Spot Bond					0.00000	100.41491				0.00	0	4,000,000.00
Total MBF072 SPOT										0.00	0	4,000,000.00
Total For MBF072										0.00	0	4,000,000.00
MBF073 On 30/09/2025 Spot Bond					0.00000	101.94675				0.00	4,000,000,000	4,000,000.00
Total MBF073 SPOT										0.00	4,000,000,000	4,000,000.00
Total For MBF073										0.00	4,000,000,000	4,000,000.00
MBF074 On 31/05/2024 Spot Bond					0.00000	100.33470				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF075 On 21/05/2026 Spot Bond					0.00000	100.34264				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	101.09657				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	101.93077				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP047 On 26/02/2024 Spot Bond					0.00000	100.67416				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP049 On 27/03/2024 Spot Bond					0.00000	102.07964				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP052 On 26/03/2024 Spot Bond					0.00000	101.87631				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG04 On 12/08/2025 Spot Bond			9.75000	9.75000	9.75000	106.70903				0.00	0	
Total MMIG04 SPOT										0.00	0	

Contract 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 MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.92920				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.68731				0.00	0	100,000,00
Total MMIG07 SPOT										0.00	0	100,000,00
Total For MMIG07										0.00	0	100,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.87022				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.42000	96.86291	10.42000	96.83603				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.39524				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.65000	91.81711	10.65000	91.73718				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.08421				0.00	0	100,000,00
Total MML05 SPOT										0.00	0	100,000,00
Total For MML05										0.00	0	100,000,00
MML06 On 25/05/2029 Spot Bond			10.99500	96.31342	10.99500	96.28542				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.01334				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.65187				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.26745				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.99769				0.00	0	2,942,000,00

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 MTN17 SPOT										0.00	0	2,942,000,00
Total For MTN17										0.00	0	2,942,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.31303				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.88979				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.39639				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.15692				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.30218				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.34500	98.42268	10.34500	98.39527				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.27049				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.48361				0.00	0	244,400,00
Total MTN25 SPOT										0.00	0	244,400,00
Total For MTN25										0.00	0	244,400,00
MTN26 On 29/06/2026 Spot Bond					0.00000	103.67680				0.00	0	400,000,00
Total MTN26 SPOT										0.00	0	400,000,00
Total For MTN26										0.00	0	400,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	104.31167				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.60278				0.00	0	300,000,00
Total MTN28 SPOT										0.00	0	300,000,00
Total For MTN28										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN29 On 15/03/2027 Spot Bond					0.00000	101.11810				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.55924				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.39993				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.85327				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.81125				0.00	788,000,000	394,000,00
Total MTN33 SPOT										0.00	788,000,000	394,000,00
Total For MTN33										0.00	788,000,000	394,000,00
MTN35 On 14/11/2027 Spot Bond					0.00000	101.24238				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.73215				0.00	226,000,000	113,000,00
Total MTN36 SPOT										0.00	226,000,000	113,000,00
Total For MTN36										0.00	226,000,000	113,000,00
MWAR(On 22/11/2023 Spot Bond					0.00000	100.55892				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.69129				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.55287				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.55299				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.53372				0.00	0	190,000,00
Total MWAR09 SPOT										0.00	0	190,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MWAR09									0.00	0	190,000,00
MWAR On 22/11/2023 Spot Bond					0.00000	100.49855			0.00	0	
Total MWAR10 SPOT									0.00	0	
Total For MWAR10									0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	102.39095			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.68134			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.94844			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.15000	103.64653	10.15000	103.61810			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.26000	101.89847	11.26000	101.86764		7,624,312,648,000.00		677,114,800	
Total NAM04 SPOT								7,624,312,648,000.00		677,114,800	
Total For NAM04								7,624,312,648,000.00		677,114,800	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.28845			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.82552			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.21872			0.00	0	300,000,00
Total NBG05G SPOT									0.00	0	300,000,00
Total For NBG05G									0.00	0	300,000,00
NBG06 On 29/07/2028 Spot Bond					0.00000	101.11064			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.94769			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.71000	102.28596	9.71000	102.25960			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.69000	102.78118	9.69000	102.75431				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			10.03000	101.22144	10.03000	101.19438				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.81000	101.74559	9.81000	101.71896				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			10.22500	105.53667	10.22500	105.50761				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.87800	104.61316	8.87800	104.58848				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			10.25000	103.14683	10.25000	103.11881				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK25 On 12/02/2025 Spot Bond					0.00000	102.12783				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.54189				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.84500	104.26882	9.84500	104.24159				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.52500	103.81686	8.52500	103.79290				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.99000	105.20448	9.99000	105.17616				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30 On 20/02/2024 Spot Bond			9.68000	102.94488	9.68000	102.91800				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			9.28000	100.90799	9.28000	100.88327				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.37230				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.80055				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.47579				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.19891				0.00	1,468,457,200	367,114,300
Total NBK43B SPOT										0.00	1,468,457,200	367,114,300
Total For NBK43B										0.00	1,468,457,200	367,114,300
NBK46 On 15/08/2025 Spot Bond					0.00000	101.19199				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.71968				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.05989				0.00	2,350,000,000	2,350,000,000
Total NBK49B SPOT										0.00	2,350,000,000	2,350,000,000
Total For NBK49B										0.00	2,350,000,000	2,350,000,000
NBK50 On 09/11/2025 Spot Bond					0.00000	101.30226				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	100.87602				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53 On 21/02/2026 Spot Bond					0.00000	101.28310				0.00	0	
Total NBK53B SPOT										0.00	0	

Contract 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 NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.66508				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	101.22363				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.19913				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.97469				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	100.64962				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.35405				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	101.52926				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 21/02/2026 Spot Bond					0.00000	100.44122				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	101.85569				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NBK56 On 21/02/2028 Spot Bond					0.00000	100.46723				0.00	0	
Total NBK65 SPOT										0.00	0	
Total For NBK65										0.00	0	
NBK56 On 21/02/2030 Spot Bond					0.00000	100.51065				0.00	0	
Total NBK66 SPOT										0.00	0	
Total For NBK66										0.00	0	
NBK56 On 21/02/2033 Spot Bond					0.00000	100.51476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.70126				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.24500	102.03657	11.24500	102.00625				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.80789				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.90000	102.12304	10.90000	102.09359			396,084,200,000.00		36,338,000	
Total NCLN85 SPOT									396,084,200,000.00		36,338,000	
Total For NCLN85									396,084,200,000.00		36,338,000	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.80696				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.80527				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.80340				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.20563				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.20563				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.55760				0.00	0	
Total NGL01G SPOT										0.00	0	

Contract 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 NGL01G									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.50230			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.85928			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.41090			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.92085			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	103.05267			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	102.01225			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.61845			0.00	0	400,000,00
Total NGL11 SPOT									0.00	0	400,000,00
Total For NGL11									0.00	0	400,000,00
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.65008			0.00	0	
Total NGLT11 SPOT									0.00	0	
Total For NGLT11									0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.04560			0.00	0	
Total NGT103 SPOT									0.00	0	
Total For NGT103									0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.22670			0.00	0	
Total NGT104 SPOT									0.00	0	
Total For NGT104									0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.66040			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.34862			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.93729				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.96438				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.23275				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.86242				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.43579				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	99.99714				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.69640				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	99.99968				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.33908				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	102.95037				0.00	2,360,000,000	2,180,000,00
Total NHM019 SPOT										0.00	2,360,000,000	2,180,000,00
Total For NHM019										0.00	2,360,000,000	2,180,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.70077				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 26/11/2026 Spot Bond					0.00000	102.60234				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	99.67688				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.54121				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	100.45432				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	100.50550				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	100.54346				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.84500	5.84500	5.84500	225.48073				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	218.02404				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.37500	4.37500	4.37500	168.18808				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	116.79683				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			5.65000	5.65000	5.65000	116.61408				0.00	0	
Total NI38 SPOT										0.00	0	

Contract 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 NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.48000	4.48000	4.48000	167.91149				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	277.01014	3.45000	276.89055				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.28000	4.28000	4.28000	168.43887				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.35500	4.35500	4.35500	221.45868				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.50000	220.14958	4.50000	220.04833				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.55000	92.13316	5.55000	117.96137				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	98.74940				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	148.45309				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.03151				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.48776				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.57145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.94212				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.00221				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	96.88885				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.54108				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	97.49421				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.81496				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.96916				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	94.56687				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.14489				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.25947				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.02786				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.04963				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.37664				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.47595				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.18784				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.83176				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.97271				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.83176				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.36405				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	90.74911				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	99.80314				0.00	0	
Total NN163 SPOT										0.00	0	

Contract 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 NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	99.83864				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.28000	11.28000	11.28000	99.53768				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.63000	10.63000	10.63000	102.32119				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.65500	10.65500	10.65500	98.72917				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.51151				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	104.67782				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	153.18000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	141.88000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	156.13000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	153.64000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	151.12384				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09 On 17/08/2023 Spot Bond					0.00000	100.59201				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09 On 13/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09 On 20/06/2023 Spot Bond					0.00000	99.82568				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09 On 20/06/2023 Spot Bond					0.00000	99.82568				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09 On 27/06/2023 Spot Bond					0.00000	101.77829				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09 On 29/03/2028 Spot Bond					0.00000	102.02268				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10 On 30/03/2028 Spot Bond					0.00000	101.99239				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10 On 03/07/2023 Spot Bond					0.00000	101.65484				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10 On 21/04/2028 Spot Bond					0.00000	99.80209				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10 On 04/05/2028 Spot Bond					0.00000	101.11319				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	122.63742				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.66541				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.57469				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2055 Spot Bond					0.00000	96.81638				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.54665				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.55254				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.34405				0.00	0	
Total NQ1B17 SPOT										0.00	0	

Contract 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 NQ1B17									0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	93.73970			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.58787			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.56432			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.95944			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.49061			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 30/11/2028 Spot Bond			12.01000	101.39754	12.01000	101.36524		48,047,326,100,000.00	4,000,610,000	420,000,00	
Total NRA028 SPOT								18,047,326,100,000.00	4,000,610,000	420,000,00	
Total For NRA028								18,047,326,100,000.00	4,000,610,000	420,000,00	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.68238	100.00000	13.65210		0.00	0		
Total NRA028/R186 SPOT								0.00	0		
Total For NRA028/R186								0.00	0		
NTC26 On 07/12/2023 Spot Bond					0.00000	100.50114			0.00	0	200,000,00
Total NTC26 SPOT									0.00	0	200,000,00
Total For NTC26									0.00	0	200,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.52246			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.15008			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.04943			0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC34 SPOT										0.00	0	300,000,00
Total For NTC34										0.00	0	300,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	100.23787				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.84544				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.57114				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.93983				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.69780				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total NTC40 SPOT										0.00	0	30,000,000,00
Total For NTC40										0.00	0	30,000,000,00
NTCG0 On 19/03/2024 Spot Bond					0.00000	99.86206				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.17000	105.40627	9.17000	105.38059				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.65000	106.17017	9.65000	106.14299				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.59007				0.00	0	900,000,00
Total OML11 SPOT										0.00	0	900,000,00
Total For OML11										0.00	0	900,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.49329				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML13 On 23/09/2026 Spot Bond					0.00000	100.67772				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.45646				0.00	0	500,000,00
Total OML14 SPOT										0.00	0	500,000,00
Total For OML14										0.00	0	500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	101.14080				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.47777				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	100.21244				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS02 On 13/12/2027 Spot Bond					0.00000	100.68250				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.02368				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.43796				0.00	0	18,000,000,00
Total PEP03 SPOT										0.00	0	18,000,000,00
Total For PEP03										0.00	0	18,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	102.20771				0.00	0	4,500,000,00
Total PEP04 SPOT										0.00	0	4,500,000,00
Total For PEP04										0.00	0	4,500,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	100.25632				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.33694				0.00	0	500,000,00
Total PEP06 SPOT										0.00	0	500,000,00
Total For PEP06										0.00	0	500,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.69436				0.00	0	
Total PMM57 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.38107				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.37237				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.37769				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.49000	102.76592	9.50000	102.70985			387,508,060,613,500.00	1,621,444,474,248	1,210,294,489,74	
Total R186 SPOT									17,508,060,613,500.00	621,444,474,248	210,294,489,74	
Total For R186									17,508,060,613,500.00	621,444,474,248	210,294,489,74	
R197 On 07/12/2023 Spot Bond			2.80000	331.44233	3.10000	330.83026			103,600,000,000,000.00	37,000,000,000	506,995,000,00	
Total R197 SPOT									13,600,000,000,000.00	37,000,000,000	506,995,000,00	
Total For R197									13,600,000,000,000.00	37,000,000,000	506,995,000,00	
R202 On 07/12/2033 Spot Bond			4.76000	247.35517	4.84500	245.44813			224,759,584,000,000.00	47,218,400,000	66,565,700,00	
Total R202 SPOT									14,759,584,000,000.00	47,218,400,000	66,565,700,00	
Total For R202									14,759,584,000,000.00	47,218,400,000	66,565,700,00	
R2030 On 31/01/2030 Spot Bond			10.80500	89.90230	10.81500	89.83361			934,274,327,793,000.00	1,289,613,542,600	1,555,871,582,80	
Total R2030 SPOT									14,274,327,793,000.00	289,613,542,600	555,871,582,80	
Total For R2030									14,274,327,793,000.00	289,613,542,600	555,871,582,80	
R2032 On 31/03/2032 Spot Bond			11.38000	84.54926	11.39000	84.47539			607,691,188,576,000.00	1,898,742,635,200	1,806,180,844,30	
Total R2032 SPOT									17,691,188,576,000.00	898,742,635,200	306,180,844,30	
Total For R2032									17,691,188,576,000.00	898,742,635,200	306,180,844,30	
R2035 On 28/02/2035 Spot Bond			11.92500	83.53531	11.91500	83.56269			583,581,956,682,500.00	1,642,229,094,900	1,671,778,392,10	
Total R2035 SPOT									13,581,956,682,500.00	642,229,094,900	671,778,392,10	
Total For R2035									13,581,956,682,500.00	642,229,094,900	671,778,392,10	
R2037 On 31/01/2037 Spot Bond			12.19500	78.85839	12.18500	78.88618			848,822,424,925,000.00	1,217,615,615,000	1,677,295,708,40	
Total R2037 SPOT									18,822,424,925,000.00	217,615,615,000	677,295,708,40	
Total For R2037									18,822,424,925,000.00	217,615,615,000	677,295,708,40	
R2040 On 31/01/2040 Spot Bond			12.37000	79.76384	12.35500	79.82243			459,285,870,044,000.00	683,854,961,200	1,408,652,897,40	
Total R2040 SPOT									19,285,870,044,000.00	683,854,961,200	408,652,897,40	
Total For R2040									19,285,870,044,000.00	683,854,961,200	408,652,897,40	
R2044 On 31/01/2044 Spot Bond			12.41000	76.18141	12.38000	76.32704			267,142,178,791,000.00	1,471,969,555,100	1,129,265,865,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2044 SPOT									7,142,178,791,000.00	471,969,555,100	129,265,865,30
Total For R2044									7,142,178,791,000.00	471,969,555,100	129,265,865,30
R2048 On 28/02/2048 Spot Bond			12.34000	74.90490	12.31000	75.05495			494,702,825,834,000.00	1,741,872,190,100	740,692,051,30
Total R2048 SPOT									14,702,825,834,000.00	741,872,190,100	740,692,051,30
Total For R2048									14,702,825,834,000.00	741,872,190,100	740,692,051,30
R2053 On 31/03/2053 Spot Bond			12.37000	96.48596	12.33500	96.71523			917,265,377,149,000.00	559,196,877,700	459,473,612,90
Total R2053 SPOT									17,265,377,149,000.00	559,196,877,700	459,473,612,90
Total For R2053									17,265,377,149,000.00	559,196,877,700	459,473,612,90
R209 On 31/03/2036 Spot Bond			11.97500	64.24604	11.97000	64.24902			378,851,022,180,000.00	616,187,976,800	070,249,391,50
Total R209 SPOT									7,851,022,180,000.00	616,187,976,800	070,249,391,50
Total For R209									7,851,022,180,000.00	616,187,976,800	070,249,391,50
R210 On 31/03/2028 Spot Bond			3.98500	225.20554	4.00000	224.95589			278,408,040,000,000.00	69,864,000,000	194,214,400,00
Total R210 SPOT									7,840,040,000,000.00	69,864,000,000	194,214,400,00
Total For R210									7,840,040,000,000.00	69,864,000,000	194,214,400,00
R213 On 28/02/2031 Spot Bond			11.17500	80.78432	11.18500	80.71682			942,566,519,350,000.00	1,068,686,042,000	465,363,747,00
Total R213 SPOT									12,566,519,350,000.00	068,686,042,000	465,363,747,00
Total For R213									12,566,519,350,000.00	068,686,042,000	465,363,747,00
R214 On 28/02/2041 Spot Bond			12.24500	60.64805	12.22500	60.72384			772,563,882,665,500.00	471,422,121,900	576,361,485,00
Total R214 SPOT									2,563,882,665,500.00	471,422,121,900	576,361,485,00
Total For R214									2,563,882,665,500.00	471,422,121,900	576,361,485,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.56091			0.00	680,000,000	340,000,00
Total RDFB15 SPOT									0.00	680,000,000	340,000,00
Total For RDFB15									0.00	680,000,000	340,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.07738			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.36749			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.09432			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.30540			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									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
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.92101				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.85044				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.88264				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	102.30786				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	102.07597				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	102.14847				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	102.21643				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.10572				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.10657				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.09861				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.22657				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.01971				0.00	0	
Total RED171 SPOT										0.00	0	

Contract 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 RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.98702				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.48347				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.29483				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.11793				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	102.21098				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	102.41874				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.13942				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.50116				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.45927				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.80808				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.56876				0.00	0	100,000,00
Total RES59 SPOT										0.00	0	100,000,00
Total For RES59										0.00	0	100,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	100.18832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	99.94665				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.71112				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	99.94773				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	102.09337				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	102.08640				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	102.18165				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	102.15842				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	102.28617				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	102.26295				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.54163				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.51841				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.56862				0.00	15,012,296,000	54,753,074,000
Total RN2027 SPOT										0.00	15,012,296,000	54,753,074,000
Total For RN2027										0.00	15,012,296,000	54,753,074,000
RN2030 On 17/09/2030 Spot Bond					0.00000	99.02105				0.00	2,000,000,000	208,000,000,000
Total RN2030 SPOT										0.00	2,000,000,000	208,000,000,000
Total For RN2030										0.00	2,000,000,000	208,000,000,000
RW23 On 10/12/2023 Spot Bond			10.43000	99.65753	10.43000	99.63044			48,699,756,000.00		4,669,200	
Total RW23 SPOT									48,699,756,000.00		4,669,200	
Total For RW23									48,699,756,000.00		4,669,200	
RW28 On 10/12/2028 Spot Bond			12.28000	92.15220	12.28000	92.12221			13,599,950,184,000.00		1,107,487,800	
Total RW28 SPOT									13,599,950,184,000.00		1,107,487,800	
Total For RW28									13,599,950,184,000.00		1,107,487,800	
RW31 On 30/06/2031 Spot Bond			12.49500	95.83818	12.49500	95.80628			0.00		0	
Total RW31 SPOT									0.00		0	
Total For RW31									0.00		0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.49590			0.00		0	15,600,000,000
Total RWL26 SPOT									0.00		0	15,600,000,000
Total For RWL26									0.00		0	15,600,000,000
RWL28 On 30/06/2028 Spot Bond			11.49500	97.70451	11.49500	97.67451			0.00		0	
Total RWL28 SPOT									0.00		0	
Total For RWL28									0.00		0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	
Total SBK24/JIBAR SPOT									0.00		0	
Total For SBK24/JIBAR									0.00		0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.17356			0.00		0	
Total SBN02 SPOT									0.00		0	
Total For SBN02									0.00		0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.47963			0.00		0	
Total SBN03 SPOT									0.00		0	
Total For SBN03									0.00		0	
SBS20 On 15/05/2026 Spot Bond			9.97500	100.98864	9.97500	100.96193			0.00		0	
Total SBS20 SPOT									0.00		0	

Contract 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 SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.00775				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.77000	103.39499	9.77000	103.36775				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.98000	95.98791	9.98000	95.96250				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.27500	98.47919	10.27500	98.45223				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.91000	102.57792	9.91000	102.55096				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.90000	102.20598	9.90000	102.17869				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.90500	98.08888	10.90500	98.06012				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.91000	102.46713	9.91000	102.44021				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.39000	102.44128	10.39000	102.41308				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	103.69203				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.27499				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.39541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.83731				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.31265				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.34793				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.82919				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.06647				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.12328				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.76186				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.85737				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.30870				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.36213				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.12925				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS72 On 02/02/2029 Spot Bond					0.00000	100.67917				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.43870				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.39388				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.69389				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	102.03618				0.00	0	500,000,00
Total SBS77 SPOT										0.00	0	500,000,00
Total For SBS77										0.00	0	500,000,00
SBS78 On 01/12/2025 Spot Bond					0.00000	100.32172				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.90928				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.39500	10.39500	10.39500	98.76880				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.00000	329.56077	4.00000	329.41384			10,984,000,000,000.00	2,746,000,000	700,000,00	
Total SBSI11 SPOT									10,984,000,000,000.00	2,746,000,000	700,000,00	
Total For SBSI11									10,984,000,000,000.00	2,746,000,000	700,000,00	
SBSI14 On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	230.28649			0.00	0		
Total SBSI14 SPOT									0.00	0		
Total For SBSI14									0.00	0		
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.49853				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.90538				0.00	0	100,000,00
Total SBSS02 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBSS02										0.00	0	100,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	104.36684				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	106.34841				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	105.46481				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	104.39624				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	104.25012				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	102.54387				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT11 On 30/06/2028 Spot Bond					0.00000	100.36392				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	100.64526				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			10.38500	100.28957	10.38500	100.26238				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	101.53878				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 On 31/01/2025 Spot Bond					0.00000	102.02678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.28730				0.00	0	100,000,00
Total SBT207 SPOT										0.00	0	100,000,00
Total For SBT207										0.00	0	100,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.60115				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	103.11209				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.42863				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.20322				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.45000	94.76251	10.45000	94.73585				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.87697				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.72914				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.72128				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.74455				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.76041				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.75256				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.73689				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.76014				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.77602				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.77207				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.76810				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.79130				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.40366				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.28616				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.73523				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.76084				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	102.07905				0.00	0	
Total SOL02 SPOT										0.00	0	

Contract 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 SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.93169				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.49487				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.50194				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.49545				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.50358				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	102.38135				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.45785				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.49066				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	102.11715				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.72815				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	101.75674				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	101.84344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.50387				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.72532				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.52690				0.00	10,000,000,000	10,000,000,000
Total SSA08 SPOT										0.00	10,000,000,000	10,000,000,000
Total For SSA08										0.00	10,000,000,000	10,000,000,000
SSN01 On 31/01/2025 Spot Bond			5.12000	5.12000	5.12000	166.23851				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.47500	102.81074	9.47500	102.78459				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.67500	83.00512	10.67500	82.98166				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.57532				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.96886				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			9.93000	101.55447	9.93000	101.52772				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.50000	118.69994	5.50000	118.64198				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.98952				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	

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 30/04/2027 Spot Bond					0.00000	100.97161				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	102.14058				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			4.13000	4.13000	4.13000	329.21027				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.52500	4.52500	4.52500	167.79312				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	114.62753				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	117.10845				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	213.57088				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	99.94530				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	99.94605				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.51998				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	99.95569				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	99.83592				0.00	0	
Total SSN077 SPOT										0.00	0	

Contract 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 SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.61541				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.43732				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.02809				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.98407				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.72000	5.72000	5.72000	227.86860				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	101.33510				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.62832				0.00	0	
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 31/01/2030 Spot Bond			11.48000	87.08831	11.48000	87.06146				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	102.40255				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.16000	213.86037	5.16000	213.75822				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.79500	226.54427	5.79500	226.43229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.49082				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/09/2023 Spot Bond					0.00000	100.13106				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.33214				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	98.37914				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	98.15659				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	98.35939				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond			8.22000	8.22000	8.22000	99.85835				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	96.30171				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	98.31874				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.97423	109.49169	4.97423	109.43994				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.96130	44.91540	4.96130	111.49541				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17(On 28/09/2027 Spot Bond					0.00000	102.12900				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.09731				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	100.57540				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19(On 14/06/2023 Spot Bond					0.00000	99.97558				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19(On 15/06/2023 Spot Bond					0.00000	99.95086				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19(On 15/06/2023 Spot Bond					0.00000	99.95086				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19(On 20/06/2023 Spot Bond					0.00000	101.94946				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19(On 20/09/2023 Spot Bond					0.00000	101.92618				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19(On 17/11/2023 Spot Bond			5.35000	5.35000	5.35000	99.91082				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19(On 03/08/2023 Spot Bond					0.00000	100.94291				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19(On 17/05/2028 Spot Bond					0.00000	100.66173				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20(On 21/08/2023 Spot Bond					0.00000	100.57336				0.00	0	
Total SSN200 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SSN200									0.00	0	
SSN20 On 23/08/2023 Spot Bond					0.00000	100.46683			0.00	0	
Total SSN201 SPOT									0.00	0	
Total For SSN201									0.00	0	
SSN20 On 30/05/2028 Spot Bond					0.00000	100.40455			0.00	0	
Total SSN202 SPOT									0.00	0	
Total For SSN202									0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	100.89480			0.00	0	
Total SST201 SPOT									0.00	0	
Total For SST201									0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	101.79720			0.00	0	
Total SST202 SPOT									0.00	0	
Total For SST202									0.00	0	
SST20 On 03/03/2028 Spot Bond					0.00000	100.59732			0.00	0	5,000,000.00
Total SST203 SPOT									0.00	0	5,000,000.00
Total For SST203									0.00	0	5,000,000.00
STF001 On 01/03/2027 Spot Bond					0.00000	102.70235			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
STF00 On 01/02/2026 Spot Bond					0.00000	100.29860			0.00	0	
Total STF002 SPOT									0.00	0	
Total For STF002									0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.99000	99.83110	9.99000	99.80451		5,710,000,284,000.00	571,571,600		
Total SZ25 SPOT								5,710,000,284,000.00	571,571,600		
Total For SZ25								5,710,000,284,000.00	571,571,600		
T16A10 On 21/08/2024 Spot Bond					0.00000	100.55731			0.00	0	
Total T16A10 SPOT									0.00	0	
Total For T16A10									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.54300			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.50205			0.00	0	
Total T17A12 SPOT									0.00	0	
Total For T17A12									0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.55979			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.51001				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.27061				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.51001				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			8.12000	100.07531	8.12000	100.05330				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.63000	100.24848	8.63000	100.22509				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.44125				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.50138				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.51304				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.51008				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.20000	100.41687	10.20000	100.38927				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.76051				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TC002 On 15/02/2027 Spot Bond					0.00000	100.84493				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.70807				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.32322				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.72692				0.00	1,560,000,000	1,560,000,000
Total TFS157 SPOT										0.00	1,560,000,000	1,560,000,000
Total For TFS157										0.00	1,560,000,000	1,560,000,000
TFS159 On 20/03/2024 Spot Bond					0.00000	100.07232				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.72576				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.47415				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	101.37274				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.40948				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.69544				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	101.79287				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.28183				0.00	0	
Total TFS169 SPOT										0.00	0	

Contract 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 TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.35709				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.51163				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.58556				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.97346				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.14432				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	99.99989				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.51028				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			9.40000	101.62657	9.40000	101.60078				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.51324				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.51147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.67000	100.76399	6.67000	100.74573				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B9 On 21/08/2024 Spot Bond					0.00000	100.52450				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.65634				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.54700				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.54286				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.57126				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.56357				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	100.66988				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.71995				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.69051				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B3 On 21/02/2026 Spot Bond					0.00000	100.53658				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.52773				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.52478				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.55782				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.54425				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.54248				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.66612				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.64438				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.63085				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.47645				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.52486				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.35388				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.56619				0.00	0	
Total TH18C1 SPOT										0.00	0	

Contract 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 TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.55439				0.00	0	320,000,00
Total TH18C2 SPOT										0.00	0	320,000,00
Total For TH18C2										0.00	0	320,000,00
TH18D: On 21/08/2027 Spot Bond					0.00000	100.62514				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.61336				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.53099				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.47649				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.35000	101.74785	10.35000	101.71996				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.85556				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.97000	100.12450	9.97000	100.09788			34,895,000,000,000.00	3,500,000,000	1,750,000,00	
Total TL28 SPOT									14,895,000,000,000.00	3,500,000,000	1,750,000,00	
Total For TL28									14,895,000,000,000.00	3,500,000,000	1,750,000,00	
TL29 On 24/04/2025 Spot Bond					0.00000	102.58800				0.00	3,070,000,000	1,535,000,00
Total TL29 SPOT										0.00	3,070,000,000	1,535,000,00
Total For TL29										0.00	3,070,000,000	1,535,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	100.50407				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.63931				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.21240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.11000				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.53000	101.16799	10.53000	101.13998			509,681,484,000.00	48,402,800	223,000,00	
Total TN23 SPOT									509,681,484,000.00	48,402,800	223,000,00	
Total For TN23									509,681,484,000.00	48,402,800	223,000,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	75.43333	100.00000	75.28571			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			10.85000	100.42657	10.85000	100.39726			25,261,000,380,000.00	2,328,202,800	1,738,796,40	
Total TN25 SPOT									25,261,000,380,000.00	2,328,202,800	1,738,796,40	
Total For TN25									25,261,000,380,000.00	2,328,202,800	1,738,796,40	
TN25/R On 19/08/2025 Spot Bond			100.00000	27.71111	100.00000	27.64910			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			12.04000	90.21478	12.04000	90.18613			347,846,407,040,000.00	111,947,376,000	26,117,560,10	
Total TN27 SPOT									347,846,407,040,000.00	111,947,376,000	26,117,560,10	
Total For TN27									347,846,407,040,000.00	111,947,376,000	26,117,560,10	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.06648	100.00000	12.03992			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN29 On 07/02/2029 Spot Bond			11.74500	97.56043	11.74500	97.52968			0.00	0		
Total TN29 SPOT									0.00	0		
Total For TN29									0.00	0		
TN30 On 09/10/2030 Spot Bond			12.41500	92.81965	12.41500	92.78911			0.00	0	900,000,00	
Total TN30 SPOT									0.00	0	900,000,00	
Total For TN30									0.00	0	900,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.52054	8.00000	115.49578			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		
TN34 On 07/02/2034 Spot Bond			13.12200	93.92868	13.12200	93.89571			0.00	0		
Total TN34 SPOT									0.00	0		
Total For TN34									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			13.39500	84.24275	13.39500	84.21290				0.00	0	652,371,70
Total TN40 SPOT										0.00	0	652,371,70
Total For TN40										0.00	0	652,371,70
TN40/R On 09/10/2040 Spot Bond			10.75000	101.90617	10.75000	101.87701				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	100.89441				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.99781				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.17000	102.13655	6.17000	103.57551				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	102.20896				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	102.07260				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	102.09798				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	102.13282				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.52000	101.30047	8.52000	101.27725				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.58851				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			10.53000	100.52368	10.53000	100.49549				0.00	0	
Total TRA4A4 SPOT										0.00	0	

Contract 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 TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.58851				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.53000	100.72724	9.53000	100.70162				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.89662				0.00	5,429,616,400	2,714,808,200
Total TRA4B1 SPOT										0.00	5,429,616,400	2,714,808,200
Total For TRA4B1										0.00	5,429,616,400	2,714,808,200
TRA4B On 13/04/2024 Spot Bond					0.00000	102.01603				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	102.26289				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	102.19321				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.64603				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.64603				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	94.34683				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.78907				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.43731				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.31266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.76039				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.65843				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.38480				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.33609				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.98716				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	100.48625				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	100.31905				0.00	0	
Total TWC446 SPOT										0.00	0	
Total For TWC446										0.00	0	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC447 SPOT										0.00	0	
Total For TWC447										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.82000	101.77717	11.82000	101.74541			18,069,924,288,000.00		1,528,758,400	
Total UG26 SPOT									18,069,924,288,000.00		1,528,758,400	
Total For UG26									18,069,924,288,000.00		1,528,758,400	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.70186				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.75254				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	

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 15/05/2024 Spot Bond					0.00000	100.71359				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.76425				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.69795				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.77595				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.97500	10.97500	10.97500	98.98082				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	100.91651				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	101.01059				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.77595				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.79467				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.05238				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.87724				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.89280				0.00	0	
Total UU1C02 SPOT										0.00	0	

Contract 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 UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.86945				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.15147				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.52455				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.37988				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.25045				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.90032				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.89180				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	102.04792				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.98e+017	716,868,931,048	331,204,104,14
Total for SPOT :										1.98e+017	716,868,931,048	331,204,104,14
Total Futures										1.98e+017	716,868,935,732	331,205,391,45
Total Options										0.00	0	183,44
Grand Total:										1.98e+017	716,868,935,732	331,205,574,90