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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/06/2023

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			12.76517	73.52482	12.83654	73.21120			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.91066	71.37366	12.98499	71.05351			0.00	0	
ES33	On	01/02/2024	Bond Future			13.05598	73.02234	13.13353	72.69502			0.00	0	
ES33	On	02/05/2024	Bond Future			13.20072	70.92987	13.28170	70.59486			0.00	0	
ES33	On	01/08/2024	Bond Future			13.36613	72.53177	13.45095	72.18847			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.18133	70.14872	13.23703	69.87019			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.31903	67.45715	13.37694	67.17276			0.00	0	
ES42	On	01/02/2024	Bond Future			13.44982	69.01558	13.50998	68.72492			0.00	0	
ES42	On	02/05/2024	Bond Future			13.58514	66.36742	13.64781	66.06987			0.00	0	
ES42	On	01/08/2024	Bond Future			13.73503	67.86429	13.80043	67.55937			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			170.94781	170.94781	171.89005	171.89005			61,541,211.60	360	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 Intert
I2025	On	02/11/2023	Bond Future			174.77867	174.77867	175.74308	175.74308			0.00	0	
I2025	On	01/02/2024	Bond Future			177.01819	177.01819	177.99924	177.99924			0.00	0	
I2025	On	02/05/2024	Bond Future			181.16062	181.16062	182.16451	182.16451			0.00	0	
I2025	On	01/08/2024	Bond Future			183.41094	183.41094	184.43130	184.43130			0.00	0	
Total I2025 Future												61,541,211.60	360	6,30
Total For I2025												61,541,211.60	360	6,30
I2029	On	03/08/2023	Bond Future			124.03854	124.03854	124.71002	124.71002			0.00	0	2,2
I2029	On	02/11/2023	Bond Future			125.48602	125.48602	126.17016	126.17016			0.00	0	
I2029	On	01/02/2024	Bond Future			128.38417	128.38417	129.08458	129.08458			0.00	0	
I2029	On	02/05/2024	Bond Future			130.01616	130.01616	130.72828	130.72828			0.00	0	
I2029	On	01/08/2024	Bond Future			132.95861	132.95861	133.68566	133.68566			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			117.84492	117.84492	118.42863	118.42863			0.00	0	7,2
I2033	On	02/11/2023	Bond Future			119.06098	119.06098	119.65560	119.65560			0.00	0	
I2033	On	01/02/2024	Bond Future			121.81072	121.81072	122.41939	122.41939			0.00	0	
I2033	On	02/05/2024	Bond Future			123.19430	123.19430	123.81233	123.81233			0.00	0	
I2033	On	01/08/2024	Bond Future			125.98252	125.98252	126.61325	126.61325			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			127.60497	127.60497	128.22343	128.22343			0.00	0	3,0
I2038	On	02/11/2023	Bond Future			130.46459	130.46459	131.09760	131.09760			0.00	0	1,70
I2038	On	01/02/2024	Bond Future			131.45606	131.45606	132.09730	132.09730			0.00	0	
I2038	On	02/05/2024	Bond Future			134.53224	134.53224	135.18832	135.18832			0.00	0	
I2038	On	01/08/2024	Bond Future			135.49527	135.49527	136.15983	136.15983			0.00	0	
Total I2038 Future												0.00	0	4,72
Total For I2038												0.00	0	4,72
I2046	On	03/08/2023	Bond Future			112.88131	112.88131	113.48696	113.48696			0.00	0	12,88
I2046	On	02/11/2023	Bond Future			113.31769	113.31769	113.93279	113.93279			0.00	0	4,6
I2046	On	01/02/2024	Bond Future			115.93478	115.93478	116.56459	116.56459			0.00	0	
I2046	On	02/05/2024	Bond Future			116.49144	116.49144	117.12871	117.12871			0.00	0	
I2046	On	01/08/2024	Bond Future			119.12657	119.12657	119.77715	119.77715			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			112.13034	112.13034	113.32242	113.32242			0.00	0	10,7
I2050	On	02/11/2023	Bond Future			114.64298	114.64298	115.86250	115.86250			0.00	0	3,30
I2050	On	01/02/2024	Bond Future			115.04122	115.04122	116.28116	116.28116			0.00	0	
I2050	On	02/05/2024	Bond Future			117.73313	117.73313	119.00227	119.00227			0.00	0	

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			118.07834	118.07834	119.36932	119.36932			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			9.37982	104.52669	9.57477	103.96503		5.26	0.00	0	73,34
R186	On	02/11/2023	Bond Future			9.41419	106.84345	9.62726	106.27007		4.95	743,844,098.90	6,962	22,71
R186	On	01/02/2024	Bond Future			9.42557	103.97445	9.66001	103.38836		4.75	0.00	0	
R186	On	02/05/2024	Bond Future			9.42492	106.38441	9.68499	105.78470		4.27	0.00	0	
R186	On	01/08/2024	Bond Future			9.46358	103.45564	9.75524	102.84146		4.01	0.00	0	
Total R186 Future												743,844,098.90	6,962	96,06
R186	On	03/08/2023	Bond Future	9.74	Call			1,055.86000	1.05586	1,412,910	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			582.83000	0.58283	378,220	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,074.44000	1.07444	1,434,320	5.56	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			572.87000	0.57287	371,090	5.56	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,037.41000	1.03741	1,391,610	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			592.93000	0.59293	385,470	5.54	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,615.84000	1.61584	1,302,660	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			573.20000	0.57320	431,830	5.39	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Call			716.87000	0.71687	930,820	4.85	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Put			2,006.82000	2.00682	1,647,390	4.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			965.18000	0.96518	1,223,440	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,630.94000	1.63094	1,315,820	4.91	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			977.11000	0.97711	1,237,310	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			989.12000	0.98912	1,251,260	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,600.83000	1.60083	1,289,590	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,671.48000	2.67148	3,103,490	5.39	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,352.96000	1.35296	1,640,530	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			1,752.52000	1.75252	1,454,000	4.75	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,365.91000	1.36591	1,654,990	4.76	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,740.44000	1.74044	1,443,430	4.76	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,378.93000	1.37893	1,669,510	4.76	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,728.44000	1.72844	1,432,930	4.76	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			4,295.85000	4.29585	3,799,850	3.86	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			4,275.31000	4.27531	3,780,250	3.86	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			312.45000	0.31245	418,040	3.86	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			4,254.80000	4.25480	3,760,680	3.86	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			1,777.76000	1.77776	2,101,990	4.39	0.00	0	2,01
R186	On	02/05/2024	Bond Future	9.73	Put			1,674.42000	1.67442	1,398,940	4.39	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			305.26000	0.30526	408,970	3.86	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			2,781.12000	2.78112	3,179,280	4.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R186	On	02/05/2024	Bond Future	10.40	Put		1,155.18000	1.15518	953,630	4.76		0.00	0	2,00
R186	On	02/05/2024	Bond Future	8.00	Call		308.84000	0.30884	413,490	3.86		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		721.76000	0.72176	916,890	3.67		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		2,988.20000	2.98820	2,569,150	3.67		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		728.95000	0.72895	925,330	3.67		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		2,973.81000	2.97381	2,556,010	3.67		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		714.23000	0.71423	908,090	3.66		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		3,002.25000	3.00225	2,581,930	3.66		0.00	0	
Total R186 Option												0.00	0	7,45
Total For R186												743,844,098.90	6,962	103,55
R197	On	03/08/2023	Bond Future			335.89964	335.89964	338.20573	338.20573			0.00	0	4
R197	On	02/11/2023	Bond Future			343.42667	343.42667	345.78661	345.78661			0.00	0	
Total R197 Future												0.00	0	4
Total For R197												0.00	0	4
R202	On	03/08/2023	Bond Future			250.00404	250.00404	251.34682	251.34682			0.00	0	5,30
R202	On	02/11/2023	Bond Future			255.60630	255.60630	256.98092	256.98092			0.00	0	
R202	On	01/02/2024	Bond Future			256.53850	256.53850	257.92935	257.92935			0.00	0	
R202	On	02/05/2024	Bond Future			262.54164	262.54164	263.96493	263.96493			0.00	0	
R202	On	01/08/2024	Bond Future			263.35628	263.35628	264.79592	264.79592			0.00	0	
Total R202 Future												0.00	0	5,30
Total For R202												0.00	0	5,30
R2030	On	03/08/2023	Bond Future			10.75455	87.55053	10.90193	86.93326		10.18	113,903,239.53	1,301	96,80
R2030	On	02/11/2023	Bond Future			10.84163	89.49136	10.99661	88.86104		9.86	0.00	0	30
R2030	On	01/02/2024	Bond Future			10.92274	87.53137	11.08619	86.88702		9.56	0.00	0	
R2030	On	02/05/2024	Bond Future			11.00846	89.56020	11.18115	88.90087		8.66	0.00	0	
R2030	On	01/08/2024	Bond Future			11.12255	87.55975	11.30582	86.88480		8.42	0.00	0	
Total R2030 Future												113,903,239.53	1,301	97,20
R2030	On	03/08/2023	Bond Future	11.35	Call		2,482.18000	2.48218	2,927,300	11.48		0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		639.03000	0.63903	466,880	11.48		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,512.62000	2.51262	2,959,980	11.50		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		628.90000	0.62890	458,990	11.50		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,769.07000	6.76907	7,359,440	13.76		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		77.18000	0.07718	50,280	13.76		0.00	0	1,00
R2030	On	03/08/2023	Bond Future	11.34	Put		649.31000	0.64931	474,900	11.46		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		7,852.92000	7.85292	8,454,930	14.04		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		41.15000	0.04115	25,890	14.04		0.00	0	30
R2030	On	03/08/2023	Bond Future	10.40	Call		378.31000	0.37831	532,640	9.35		0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		2,503.34000	2.50334	2,040,400	9.35		0.00	0	

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	03/08/2023	Bond Future	10.65	Call			748.62000	0.74862	987,380	9.94	0.00	0	35
R2030	On	03/08/2023	Bond Future	10.65	Put			1,807.13000	1.80713	1,428,620	9.94	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			2,451.87000	2.45187	2,894,730	11.46	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			1,288.94000	1.28894	1,085,340	10.57	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call			1,766.70000	1.76670	2,058,790	9.90	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			2,567.31000	2.56731	2,229,080	9.90	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			1,786.03000	1.78603	2,080,050	9.91	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			2,524.02000	2.52402	2,189,630	9.91	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			718.33000	0.71833	876,570	9.58	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			4,573.84000	4.57384	4,101,760	9.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,091.16000	1.09116	1,304,970	9.65	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.43	Put			1,467.07000	1.46707	1,241,740	10.43	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			3,571.88000	3.57188	3,998,600	10.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Put			2,985.03000	2.98503	2,612,130	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			359.93000	0.35993	451,330	9.68	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			6,385.03000	6.38503	5,846,110	9.68	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			558.61000	0.55861	689,350	9.56	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.81	Put			2,545.70000	2.54570	2,209,400	9.91	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,805.27000	1.80527	2,101,200	9.91	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			2,439.95000	2.43995	2,791,950	10.15	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			1,942.18000	1.94218	1,663,860	10.15	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			3,199.65000	3.19965	3,604,640	10.43	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Put			5,187.80000	5.18780	4,688,220	9.56	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Put			3,591.37000	3.59137	3,174,860	9.65	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			1,443.30000	1.44330	1,700,720	9.78	0.00	0	50
R2030	On	02/11/2023	Bond Future	12.27	Call			5,630.78000	5.63078	6,143,640	11.27	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			662.41000	0.66241	544,950	11.27	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.31	Call			3,120.68000	3.12068	3,492,490	9.81	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,116.01000	1.11601	1,311,180	9.20	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.37	Put			2,155.71000	2.15571	1,891,730	9.86	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			4,206.09000	4.20609	4,636,580	10.20	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put			1,649.64000	1.64964	1,435,780	10.20	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.85	Call			4,469.99000	4.46999	4,912,440	10.29	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			1,536.67000	1.53667	1,334,770	10.29	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.93	Call			880.74000	0.88074	1,044,470	9.19	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.31	Put			2,248.00000	2.24800	1,975,460	9.81	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call			3,213.59000	3.21359	3,591,120	9.84	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			2,186.10000	2.18610	1,919,280	9.84	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			3,236.86000	3.23686	3,615,810	9.85	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			2,170.73000	2.17073	1,905,330	9.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	01/02/2024	Bond Future	9.57	Call			620.53000	0.62053	743,720	9.36	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.16	Put			4,847.64000	4.84764	4,398,460	9.20	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			1,405.80000	1.40580	1,635,260	9.25	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			4,192.32000	4.19232	3,777,430	9.25	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			2,446.00000	2.44600	2,771,370	9.56	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			2,785.03000	2.78503	2,466,050	9.56	0.00	0	70
R2030	On	01/02/2024	Bond Future	9.89	Put			5,705.02000	5.70502	5,219,510	9.21	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Put			5,569.95000	5.56995	5,089,330	9.19	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call			940.62000	0.94062	1,113,140	9.16	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.00	Put			5,337.06000	5.33706	4,865,230	9.16	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			1,014.71000	1.01471	1,197,000	9.18	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			5,119.55000	5.11955	4,657,490	9.18	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			1,525.73000	1.52573	1,325,000	10.30	0.00	0	50
R2030	On	01/02/2024	Bond Future	12.10	Call			5,152.35000	5.15235	5,622,440	10.53	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			1,286.08000	1.28608	1,111,820	10.53	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.37	Call			3,260.47000	3.26047	3,640,840	9.86	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Put			6,834.07000	6.83407	6,312,910	9.36	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			847.99000	0.84799	1,006,830	9.21	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.86	Call			4,496.62000	4.49662	4,940,240	10.30	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			1,852.69000	1.85269	1,634,110	9.41	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call			5,835.24000	5.83524	6,319,230	9.78	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			1,425.22000	1.42522	1,249,880	9.78	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Call			1,230.78000	1.23078	1,433,710	8.24	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put			5,221.76000	5.22176	4,765,360	8.24	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			1,867.01000	1.86701	2,134,900	8.43	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.62	Put			4,032.47000	4.03247	3,641,030	8.43	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call			2,206.05000	2.20605	2,502,890	8.55	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put			3,592.07000	3.59207	3,229,580	8.55	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			886.75000	0.88675	1,046,010	8.22	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			6,297.99000	6.29799	5,797,920	8.22	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			894.84000	0.89484	1,055,230	8.22	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call			4,677.47000	4.67747	5,118,220	9.41	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			6,265.12000	6.26512	5,766,180	8.22	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			902.74000	0.90274	1,064,250	8.22	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			6,232.08000	6.23208	5,734,260	8.22	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			772.90000	0.77290	915,810	8.26	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put			6,801.26000	6.80126	6,284,840	8.26	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Call			7,970.32000	7.97032	8,513,870	10.31	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			875.44000	0.87544	759,660	10.31	0.00	0	50
R2030	On	02/05/2024	Bond Future	11.12	Call			2,780.49000	2.78049	3,119,780	8.75	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/05/2024	Bond Future	11.12	Put		3,013.25000	3.01325	2,693,210	8.75	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		5,064.28000	5.06428	4,625,360	8.06	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call		1,600.05000	1.60005	1,837,380	8.06	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		5,039.01000	5.03901	4,601,390	8.06	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		1,573.70000	1.57370	1,808,430	8.06	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		5,089.63000	5.08963	4,649,410	8.06	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call		1,586.84000	1.58684	1,822,870	8.06	0.00	0	
Total R2030 Option											0.00	0	22,30
Total For R2030											113,903,239.53	1,301	119,51
R2032	On	03/08/2023	Bond Future			11.34106	86.15404	11.46739	85.55008	11.54	15,680,035.28	182	117,39
R2032	On	02/11/2023	Bond Future			11.44213	83.90060	11.57407	83.28381	12.46	0.00	0	65,80
R2032	On	01/02/2024	Bond Future			11.53647	85.81912	11.67437	85.18860	11.70	0.00	0	
R2032	On	02/05/2024	Bond Future			11.63179	83.64444	11.77618	82.99923	10.70	0.00	0	
R2032	On	01/08/2024	Bond Future			11.74847	85.51577	11.89998	84.85531	9.80	0.00	0	
Total R2032 Future											15,680,035.28	182	183,15
R2032	On	03/08/2023	Bond Future	9.60	Call		0.08000	0.00008	0,180	8.32	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put		9,549.94000	9.54994	8,946,080	8.32	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call		12.14000	0.01214	21,830	8.53	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.76	Call		2,303.57000	2.30357	2,698,000	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call		1,526.73000	1.52673	1,847,680	12.23	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put		1,475.37000	1.47537	1,176,780	12.09	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call		3,117.70000	3.11770	3,567,380	13.48	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put		634.06000	0.63406	479,780	13.48	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call		3,260.86000	3.26086	3,718,510	13.58	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put		594.71000	0.59471	448,400	13.58	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.75	Put		941.24000	0.94124	729,130	12.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		926.70000	0.92670	717,170	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		2,335.76000	2.33576	2,732,740	12.93	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		912.37000	0.91237	705,390	12.93	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		2,768.56000	2.76856	3,196,760	13.24	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		743.63000	0.74363	567,870	13.24	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put		5,821.10000	5.82110	5,226,830	8.53	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call		1,392.57000	1.39257	1,697,940	12.09	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put		1,371.77000	1.37177	1,088,760	12.23	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call		1,665.54000	1.66554	2,001,660	12.36	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put		1,273.72000	1.27372	1,005,880	12.36	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call		2,271.56000	2.27156	2,663,410	12.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,381.15000	3.38115	3,021,240	12.19	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		1,780.06000	1.78006	2,038,810	12.20	0.00	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	11.24	Put			3,353.57000	3.35357	2,995,530	12.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call			1,862.46000	1.86246	2,128,680	12.24	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Put			5,065.07000	5.06507	4,612,110	11.83	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			1,492.52000	1.49252	1,723,360	12.07	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			3,785.36000	3.78536	3,399,410	12.07	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,739.93000	1.73993	1,994,950	12.18	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			1,381.16000	1.38116	1,193,960	13.38	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call			1,759.93000	1.75993	2,016,810	12.19	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			4,492.49000	4.49249	4,922,080	13.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			3,408.89000	3.40889	3,047,120	12.18	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			769.60000	0.76960	914,070	11.77	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			5,519.15000	5.51915	5,046,830	11.77	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put			3,245.50000	3.24550	2,894,930	12.24	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Call			913.52000	0.91352	1,077,350	11.83	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call			3,071.49000	3.07149	3,427,650	12.79	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put			2,120.77000	2.12077	1,860,140	12.79	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.90	Call			3,406.19000	3.40619	3,782,160	12.93	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			1,908.12000	1.90812	1,667,300	12.93	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			3,566.14000	3.56614	3,917,920	12.03	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,862.07000	2.86207	2,583,330	12.03	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			3,592.05000	3.59205	3,945,210	12.04	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			2,843.01000	2.84301	2,565,650	12.04	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			3,618.30000	3.61830	3,972,840	12.05	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,407.03000	1.40703	1,604,050	11.18	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			5,610.85000	5.61085	5,177,350	11.18	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			1,912.46000	1.91246	2,155,140	11.35	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put			4,628.16000	4.62816	4,240,320	11.35	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			3,359.95000	3.35995	3,700,580	11.94	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,562.32000	1.56232	1,389,870	13.02	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.01	Call			620.30000	0.62030	725,260	11.18	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			8,669.46000	8.66946	8,143,900	11.18	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,147.36000	1.14736	1,317,800	11.08	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			6,280.01000	6.28001	5,819,930	11.08	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,377.98000	1.37798	1,572,140	11.17	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put			2,824.32000	2.82432	2,548,340	12.05	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			1,825.99000	1.82599	1,629,930	12.76	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call			5,842.28000	5.84228	6,289,360	12.89	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			1,683.52000	1.68352	1,500,080	12.89	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.73	Call			6,186.74000	6.18674	6,644,810	13.02	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put			5,678.96000	5.67896	5,242,600	11.17	0.00	0	

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	01/02/2024	Bond Future	11.75	Put		3,016.81000	3.01681	2,726,920	11.94	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.50	Call		5,472.54000	5.47254	5,907,000	12.76	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		1,305.59000	1.30559	1,164,990	12.56	0.00	0	1,58
R2032	On	02/05/2024	Bond Future	10.86	Call		1,559.76000	1.55976	1,770,390	10.24	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put		5,767.71000	5.76771	5,333,130	10.24	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		1,932.90000	1.93290	2,176,010	10.38	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		5,058.66000	5.05866	4,656,560	10.38	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		2,426.34000	2.42634	2,706,880	10.57	0.00	0	1,58
R2032	On	02/05/2024	Bond Future	11.35	Put		4,349.84000	4.34984	3,985,170	10.57	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,151.85000	1.15185	1,322,130	10.09	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		6,798.19000	6.79819	6,323,260	10.09	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		1,189.07000	1.18907	1,363,260	10.11	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		6,690.18000	6.69018	6,219,160	10.11	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call		1,265.86000	1.26586	1,447,970	10.14	0.00	0	1,58
R2032	On	02/05/2024	Bond Future	10.65	Put		6,477.45000	6.47745	6,014,350	10.14	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		945.26000	0.94526	1,091,820	10.09	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.36	Put		7,567.74000	7.56774	7,069,090	10.09	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,127.48000	1.12748	1,295,170	10.08	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		6,870.81000	6.87081	6,393,290	10.08	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		1,139.62000	1.13962	1,308,610	10.09	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		6,518.19000	6.51819	6,985,870	12.09	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,714.10000	1.71410	1,536,570	12.09	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call		7,389.94000	7.38994	7,881,500	12.38	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		1,446.56000	1.44656	1,292,910	12.38	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		7,929.91000	7.92991	8,434,520	12.56	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		6,834.43000	6.83443	6,358,210	10.09	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		5,350.18000	5.35018	4,938,120	9.39	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		1,979.41000	1.97941	2,225,110	9.38	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		5,408.49000	5.40849	4,993,730	9.38	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		1,995.74000	1.99574	2,242,790	9.39	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		5,379.11000	5.37911	4,965,700	9.39	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		2,012.49000	2.01249	2,260,890	9.39	0.00	0	
Total R2032 Option											0.00	0	79,88
Total For R2032											15,680,035.28	182	263,04
R2035	On	03/08/2023	Bond Future			11.93968	84.91572	12.00990	84.54261	13.29	214,157,445.84	2,522	63,30
R2035	On	02/11/2023	Bond Future			12.05271	82.28715	12.12570	81.90634	14.01	0.00	0	109,78
R2035	On	01/02/2024	Bond Future			12.16412	84.16871	12.24013	83.77950	13.39	0.00	0	
R2035	On	02/05/2024	Bond Future			12.26704	81.60405	12.34617	81.20584	12.65	0.00	0	
R2035	On	01/08/2024	Bond Future			12.38728	83.43013	12.46994	83.02217	11.57	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Future												214,157,445.84	2,522	173,06
R2035	On	03/08/2023	Bond Future	11.75	Call			969.75000	0.96975	1,097,320	13.29	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,628.68000	1.62868	1,432,310	13.68	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			3,235.73000	3.23573	3,500,640	14.48	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put			698.53000	0.69853	590,330	14.48	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			2,363.02000	2.36302	2,117,480	13.29	0.00	0	4,8
R2035	On	03/08/2023	Bond Future	11.98	Call			1,521.53000	1.52153	1,694,350	13.65	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,680.10000	1.68010	1,479,810	13.65	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			1,548.75000	1.54875	1,723,530	13.66	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,654.24000	1.65424	1,455,910	13.66	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			1,576.22000	1.57622	1,752,960	13.68	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put			3,885.54000	3.88554	3,651,010	13.65	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			3,147.05000	3.14705	3,350,170	14.36	0.00	0	7
R2035	On	02/11/2023	Bond Future	12.24	Put			2,555.82000	2.55582	2,378,130	14.36	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			772.20000	0.77220	850,870	12.97	0.00	0	4
R2035	On	02/11/2023	Bond Future	11.41	Put			5,043.11000	5.04311	4,770,970	13.25	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			1,213.24000	1.21324	1,323,010	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			5,004.45000	5.00445	4,733,410	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			339.98000	0.33998	380,350	12.85	0.00	0	4
R2035	On	02/11/2023	Bond Future	11.43	Put			4,965.98000	4.96598	4,696,040	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			1,844.04000	1.84404	1,990,320	13.65	0.00	0	7
R2035	On	02/11/2023	Bond Future	13.59	Call			7,884.75000	7.88475	8,196,930	16.33	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			756.81000	0.75681	688,180	16.33	0.00	0	7
R2035	On	02/11/2023	Bond Future	11.43	Call			1,230.24000	1.23024	1,341,110	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Put			8,739.60000	8.73960	8,399,160	12.85	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			6,251.50000	6.25150	5,949,360	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,196.39000	1.19639	1,305,060	13.25	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			5,136.07000	5.13607	5,397,990	15.27	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,491.87000	1.49187	1,372,980	15.27	0.00	0	4
R2035	On	01/02/2024	Bond Future	12.18	Call			3,431.50000	3.43150	3,624,520	13.61	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			3,739.18000	3.73918	3,542,990	13.61	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			3,458.57000	3.45857	3,652,470	13.62	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			3,714.96000	3.71496	3,519,650	13.62	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			681.00000	0.68100	742,230	12.48	0.00	0	4
R2035	On	01/02/2024	Bond Future	12.20	Put			3,690.88000	3.69088	3,496,460	13.63	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			7,501.11000	7.50111	7,787,850	15.22	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			1,604.35000	1.60435	1,501,880	15.22	0.00	0	4
R2035	On	01/02/2024	Bond Future	11.12	Call			1,219.02000	1.21902	1,315,900	12.55	0.00	0	4
R2035	On	01/02/2024	Bond Future	10.62	Put			9,587.33000	9.58733	9,259,350	12.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	11.12	Put		7.235.05000	7.23505	6,942,720	12.55		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		3,485.72000	3.48572	3,680,510	13.63		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		1,449.85000	1.44985	1,558,000	11.88		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		7,500.82000	7.50082	7,210,760	11.88		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		1,463.00000	1.46300	1,571,900	11.88		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		7,458.46000	7.45846	7,169,150	11.88		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		1,436.78000	1.43678	1,544,180	11.89		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		7,543.32000	7.54332	7,252,510	11.89		0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		5,956.66000	5.95666	5,705,610	11.20		0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		2,532.47000	2.53247	2,690,210	11.21		0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		5,925.17000	5.92517	5,674,950	11.21		0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		2,552.89000	2.55289	2,711,460	11.22		0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		5,893.47000	5.89347	5,644,080	11.22		0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		2,511.80000	2.51180	2,668,710	11.20		0.00	0	
Total R2035 Option												0.00	0	14,52
Total For R2035												214,157,445.84	2,522	187,56
R2037	On	03/08/2023	Bond Future			12.25413	75.71051	12.31451	75.39122	15.04		105,237,608.90	1,390	133,37
R2037	On	02/11/2023	Bond Future			12.36483	77.38891	12.42743	77.06308	15.05		282,005,188.04	3,644	9,07
R2037	On	01/02/2024	Bond Future			12.47337	74.90193	12.53840	74.56895	15.22		0.00	0	
R2037	On	02/05/2024	Bond Future			12.58434	76.63800	12.65195	76.29723	13.65		0.00	0	
R2037	On	01/08/2024	Bond Future			12.71544	74.09710	12.78601	73.74797	13.20		0.00	0	
Total R2037 Future												387,242,796.94	5,034	142,44
R2037	On	03/08/2023	Bond Future	12.12	Call		1,094.21000	1.09421	1,211,210	14.82		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,130.01000	2.13001	1,927,720	14.82		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		1,116.91000	1.11691	1,235,600	14.83		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,098.94000	2.09894	1,898,340	14.83		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		1,139.78000	1.13978	1,260,160	14.85		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,068.10000	2.06810	1,869,190	14.85		0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		1.07000	0.00107	1,300	13.60		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		11,828.20000	11.82820	11,509,140	13.60		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		32.51000	0.03251	38,500	13.60		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		7,461.23000	7.46123	7,147,930	13.60		0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		3,129.96000	3.12996	3,299,790	15.48		0.00	0	71
R2037	On	02/11/2023	Bond Future	12.52	Put		2,651.94000	2.65194	2,495,940	15.48		0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		7,850.55000	7.85055	8,114,560	17.64		0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		798.89000	0.79889	737,070	17.64		0.00	0	71
R2037	On	02/11/2023	Bond Future	11.56	Call		992.01000	0.99201	1,070,770	14.14		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,699.41000	5.69941	5,452,340	14.14		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		1,006.91000	1.00691	1,086,550	14.15		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	02/11/2023	Bond Future	11.57	Put		5,657.60000	5.65760	5,411,410	14.15	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		1,840.22000	1.84022	1,962,170	14.71	0.00	0	71
R2037	On	02/11/2023	Bond Future	12.02	Put		3,998.90000	3.99890	3,795,020	14.71	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		977.41000	0.97741	1,055,300	14.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,741.58000	5.74158	5,493,640	14.13	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		4,175.47000	4.17547	3,995,720	15.33	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,518.60000	2.51860	2,653,110	15.02	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call		3,049.53000	3.04953	3,201,210	15.30	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		4,859.76000	4.85976	4,661,290	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		4,228.75000	4.22875	4,047,450	15.30	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,075.02000	3.07502	3,227,470	15.32	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		4,202.04000	4.20204	4,021,510	15.32	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,100.60000	3.10060	3,253,830	15.33	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Call		4,797.93000	4.79793	4,994,400	16.19	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,838.27000	2.83827	2,701,760	16.19	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		8,108.74000	8.10874	8,360,100	17.63	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,479.44000	1.47944	1,397,820	17.63	0.00	0	2,50
R2037	On	02/05/2024	Bond Future	11.45	Put		7,825.37000	7.82537	7,573,440	12.81	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,384.20000	1.38420	1,471,790	12.82	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		7,913.28000	7.91328	7,660,100	12.82	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,396.93000	1.39693	1,485,140	12.82	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		7,869.26000	7.86926	7,616,700	12.82	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,409.74000	1.40974	1,498,580	12.81	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		2,588.83000	2.58883	2,723,980	12.84	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		6,034.84000	6.03484	5,820,860	12.84	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		2,547.45000	2.54745	2,681,200	12.82	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		6,098.95000	6.09895	5,883,570	12.82	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		2,568.10000	2.56810	2,702,540	12.83	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		6,066.83000	6.06683	5,852,140	12.83	0.00	0	
Total R2037 Option											0.00	0	13,35
Total For R2037											387,242,796.94	5,034	155,75
R2040	On	03/08/2023	Bond Future			12.45472	76.23989	12.51004	75.93122	15.93	0.00	0	133,00
R2040	On	02/11/2023	Bond Future			12.56683	77.93006	12.62415	77.61511	15.95	204,020,897.08	2,618	6,54
R2040	On	01/02/2024	Bond Future			12.67709	75.20508	12.73660	74.88324	16.18	0.00	0	1
R2040	On	02/05/2024	Bond Future			12.78932	76.94817	12.85115	76.61880	14.62	0.00	0	
R2040	On	01/08/2024	Bond Future			12.92088	74.16363	12.98538	73.82618	14.20	0.00	0	
Total R2040 Future											204,020,897.08	2,618	139,66
R2040	On	03/08/2023	Bond Future	12.21	Call		971.20000	0.97120	1,066,490	15.86	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,669.49000	2.66949	2,456,110	15.86	0.00	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	
R2040	On	03/08/2023	Bond Future	12.22	Call		992.43000	0.99243	1,089,240	15.88	0.00	0		
R2040	On	03/08/2023	Bond Future	12.22	Put		2,633.16000	2.63316	2,421,300	15.88	0.00	0		
R2040	On	03/08/2023	Bond Future	12.23	Call		1,013.84000	1.01384	1,112,190	15.89	0.00	0		
R2040	On	03/08/2023	Bond Future	12.23	Put		2,597.07000	2.59707	2,386,750	15.89	0.00	0		
R2040	On	02/11/2023	Bond Future	11.58	Put		6,881.75000	6.88175	6,628,020	14.71	0.00	0		
R2040	On	02/11/2023	Bond Future	11.59	Call		816.06000	0.81606	878,070	14.72	0.00	0		
R2040	On	02/11/2023	Bond Future	11.59	Put		6,833.24000	6.83324	6,580,300	14.72	0.00	0		
R2040	On	02/11/2023	Bond Future	11.60	Call		829.37000	0.82937	892,160	14.73	0.00	0		
R2040	On	02/11/2023	Bond Future	12.60	Call		2,970.07000	2.97007	3,122,840	16.11	0.00	0	12	
R2040	On	02/11/2023	Bond Future	12.60	Put		3,102.51000	3.10251	2,940,330	16.11	0.00	0		
R2040	On	02/11/2023	Bond Future	13.64	Call		6,529.65000	6.52965	6,760,530	17.88	0.00	0		
R2040	On	02/11/2023	Bond Future	11.60	Put		6,784.82000	6.78482	6,532,660	14.73	0.00	0		
R2040	On	02/11/2023	Bond Future	13.64	Put		1,276.85000	1.27685	1,192,780	17.88	0.00	0	12	
R2040	On	02/11/2023	Bond Future	11.58	Call		802.76000	0.80276	863,980	14.71	0.00	0		
R2040	On	02/11/2023	Bond Future	11.80	Call		1,127.95000	1.12795	1,207,150	14.96	0.00	0	12	
R2040	On	02/11/2023	Bond Future	11.80	Put		5,863.81000	5.86381	5,628,060	14.96	0.00	0		
R2040	On	01/02/2024	Bond Future	12.33	Put		5,027.36000	5.02736	4,838,300	15.94	0.00	0		
R2040	On	01/02/2024	Bond Future	12.34	Call		2,809.06000	2.80906	2,942,600	15.96	0.00	0		
R2040	On	01/02/2024	Bond Future	12.34	Put		4,995.84000	4.99584	4,807,540	15.96	0.00	0		
R2040	On	01/02/2024	Bond Future	12.35	Call		2,834.09000	2.83409	2,968,380	15.97	0.00	0		
R2040	On	01/02/2024	Bond Future	12.35	Put		4,964.50000	4.96450	4,776,950	15.97	0.00	0		
R2040	On	01/02/2024	Bond Future	12.33	Call		2,784.15000	2.78415	2,916,930	15.94	0.00	0		
R2040	On	02/05/2024	Bond Future	11.60	Call		1,487.75000	1.48775	1,571,580	13.79	0.00	0		
R2040	On	02/05/2024	Bond Future	11.60	Put		8,624.02000	8.62402	8,378,480	13.79	0.00	0		
R2040	On	02/05/2024	Bond Future	11.61	Call		1,503.18000	1.50318	1,587,650	13.80	0.00	0		
R2040	On	02/05/2024	Bond Future	11.61	Put		8,578.26000	8.57826	8,333,360	13.80	0.00	0		
R2040	On	02/05/2024	Bond Future	11.62	Call		1,518.95000	1.51895	1,604,070	13.81	0.00	0		
R2040	On	02/05/2024	Bond Future	11.62	Put		8,532.92000	8.53292	8,288,670	13.81	0.00	0		
R2040	On	01/08/2024	Bond Future	12.34	Put		6,351.71000	6.35171	6,147,350	13.78	0.00	0		
R2040	On	01/08/2024	Bond Future	12.32	Call		2,818.60000	2.81860	2,950,330	13.76	0.00	0		
R2040	On	01/08/2024	Bond Future	12.32	Put		6,419.30000	6.41930	6,213,580	13.76	0.00	0		
R2040	On	01/08/2024	Bond Future	12.33	Call		2,840.71000	2.84071	2,973,110	13.77	0.00	0		
R2040	On	01/08/2024	Bond Future	12.33	Put		6,385.28000	6.38528	6,180,230	13.77	0.00	0		
R2040	On	01/08/2024	Bond Future	12.34	Call		2,863.20000	2.86320	2,996,290	13.78	0.00	0		
Total R2040 Option											0.00	0	38	
Total For R2040											204,020,897.08	2,618	140,05	
R2044	On	03/08/2023	Bond Future			12.50765		72.64665	12.54241	72.45209	16.94	0.00	0	81,04
R2044	On	02/11/2023	Bond Future			12.61577		74.25718	12.65174	74.05879	16.98	0.00	0	
R2044	On	01/02/2024	Bond Future			12.72199		71.57338	12.75928	71.37079	17.27	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	
R2044	On	02/05/2024	Bond Future			12.82973	73.23228	12.86844	73.02499		16.20	0.00	0	
R2044	On	01/08/2024	Bond Future			12.95559	70.48970	12.99600	70.27703		16.06	0.00	0	
Total R2044 Future											0.00	0	81,04	
R2044	On	03/08/2023	Bond Future	11.75	Call			272.55000	0.27255	289,640	16.01	0.00	0	4,51
R2044	On	03/08/2023	Bond Future	11.75	Put			4,937.56000	4.93756	4,760,090	16.01	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.16	Put			3,021.58000	3.02158	2,872,350	16.77	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			850.54000	0.85054	896,730	16.79	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,982.01000	2.98201	2,833,640	16.79	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call			1,636.61000	1.63661	1,713,720	17.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call			561.99000	0.56199	594,540	16.46	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			3,701.89000	3.70189	3,539,880	16.46	0.00	0	4,71
R2044	On	03/08/2023	Bond Future	12.15	Call			812.57000	0.81257	857,050	16.75	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put			1,874.11000	1.87411	1,756,660	17.44	0.00	0	9,10
R2044	On	03/08/2023	Bond Future	12.15	Put			3,061.50000	3.06150	2,911,420	16.75	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			831.42000	0.83142	876,750	16.77	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			7,275.83000	7.27583	7,110,470	15.63	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			766.07000	0.76607	799,550	15.64	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			7,224.95000	7.22495	7,060,040	15.64	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			778.92000	0.77892	812,850	15.65	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			7,174.30000	7.17430	7,009,840	15.65	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			753.36000	0.75336	786,390	15.63	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call			2,647.22000	2.64722	2,723,770	16.93	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put			5,384.56000	5.38456	5,258,520	16.93	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			2,671.33000	2.67133	2,748,350	16.94	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			5,350.96000	5.35096	5,225,390	16.94	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			2,695.76000	2.69576	2,773,250	16.96	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put			5,317.76000	5.31776	5,192,660	16.96	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put			8,643.09000	8.64309	8,490,060	15.25	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call			1,690.95000	1.69095	1,744,470	15.25	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put			8,738.82000	8.73882	8,585,050	15.25	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call			1,705.52000	1.70552	1,759,410	15.25	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put			8,690.87000	8.69087	8,537,470	15.25	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call			1,720.18000	1.72018	1,774,440	15.25	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call			3,070.30000	3.07030	3,151,760	15.58	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put			6,890.32000	6.89032	6,759,110	15.58	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call			3,025.32000	3.02532	3,105,980	15.56	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put			6,960.22000	6.96022	6,828,210	15.56	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call			3,047.77000	3.04777	3,128,830	15.57	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put			6,925.20000	6.92520	6,793,590	15.57	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2044 Option												0.00	0	21,48
Total For R2044												0.00	0	102,53
R2048	On	03/08/2023	Bond Future			12.44276	75.66588	12.47707	75.47027		16.66	0.00	0	239,93
R2048	On	02/11/2023	Bond Future			12.55141	72.89585	12.58694	72.69639		17.70	0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.65859	74.56265	12.69545	74.35892		16.97	0.00	0	
R2048	On	02/05/2024	Bond Future			12.75761	71.83902	12.79587	71.63045		17.05	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			12.87043	73.44610	12.91030	73.23222		16.05	0.00	0	
Total R2048 Future												0.00	0	264,00
R2048	On	03/08/2023	Bond Future	12.10	Put			3,055.54000	3.05554	2,905,580	16.37	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			872.07000	0.87207	918,590	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			3,015.27000	3.01527	2,866,180	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call			1,300.18000	1.30018	1,364,240	16.76	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put			2,320.03000	2.32003	2,188,480	16.76	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call			4,452.65000	4.45265	4,596,370	18.54	0.00	0	
R2048	On	03/08/2023	Bond Future	11.80	Call			390.46000	0.39046	413,690	15.84	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put			4,433.74000	4.43374	4,261,360	15.84	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			832.94000	0.83294	877,730	16.35	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			3,096.17000	3.09617	2,945,350	16.35	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			852.37000	0.85237	898,020	16.37	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put			542.50000	0.54250	490,610	18.54	0.00	0	1,10
R2048	On	02/11/2023	Bond Future	11.49	Call			772.16000	0.77216	805,440	16.24	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			7,420.93000	7.42093	7,254,750	16.24	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			1,350.47000	1.35047	1,292,210	19.75	0.00	0	2,
R2048	On	02/11/2023	Bond Future	11.47	Call			749.37000	0.74937	781,810	16.24	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			7,529.43000	7.52943	7,362,410	16.24	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			760.76000	0.76076	793,620	16.24	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			7,475.13000	7.47513	7,308,530	16.24	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call			1,245.60000	1.24560	1,294,170	16.61	0.00	0	2,
R2048	On	02/11/2023	Bond Future	11.80	Put			5,907.79000	5.90779	5,756,900	16.61	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call			2,892.06000	2.89206	2,980,510	17.70	0.00	0	2,
R2048	On	02/11/2023	Bond Future	12.50	Put			3,381.90000	3.38190	3,270,890	17.70	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call			6,643.36000	6.64336	6,784,560	19.75	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			2,582.60000	2.58260	2,657,140	16.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			5,648.19000	5.64819	5,519,000	16.50	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			2,534.92000	2.53492	2,608,510	16.47	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			5,719.57000	5.71957	5,589,430	16.47	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			2,558.70000	2.55870	2,632,770	16.48	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			5,683.78000	5.68378	5,554,120	16.48	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put			9,533.80000	9.53380	9,375,670	16.06	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
R2048	On	02/05/2024	Bond Future	11.48	Call		1,623.71000	1.62371	1,674,510	16.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		9,482.43000	9.48243	9,324,660	16.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,595.42000	1.59542	1,645,500	16.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		9,585.36000	9.58536	9,426,870	16.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,609.52000	1.60952	1,659,960	16.06	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,424.37000	3.42437	3,510,200	15.59	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		6,772.73000	6.77273	6,644,680	15.59	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,448.48000	3.44848	3,534,700	15.60	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		6,738.74000	6.73874	6,611,080	15.60	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,400.65000	3.40065	3,486,080	15.58	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		6,807.19000	6.80719	6,678,740	15.58	0.00	0	
Total R2048 Option											0.00	0	3,9€
Total For R2048											0.00	0	267,9€
R2053	On	03/08/2023	Bond Future			12.51017	97.21093	12.53448	97.03423	16.73	0.00	0	
R2053	On	02/11/2023	Bond Future			12.62141	93.49945	12.64658	93.31957	17.79	0.00	0	1,3€
R2053	On	01/02/2024	Bond Future			12.72713	95.63766	12.75324	95.45399	17.06	0.00	0	
R2053	On	02/05/2024	Bond Future			12.83365	91.98712	12.86080	91.79915	17.07	0.00	0	
R2053	On	01/08/2024	Bond Future			12.95481	94.04359	12.98320	93.85048	16.04	0.00	0	
Total R2053 Future											0.00	0	1,3€
R2053	On	03/08/2023	Bond Future	12.70	Call		2,994.15000	2.99415	3,073,510	17.62	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put		1,807.44000	1.80744	1,710,100	17.62	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call		3,037.11000	3.03711	3,117,340	17.64	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put		1,779.61000	1.77961	1,683,140	17.64	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call		3,080.34000	3.08034	3,161,430	17.66	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Put		1,752.15000	1.75215	1,656,540	17.66	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		3,579.19000	3.57919	3,486,600	18.36	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		4,772.14000	4.77214	4,859,900	18.38	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		3,550.25000	3.55025	3,458,130	18.38	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		4,812.73000	4.81273	4,900,970	18.40	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		3,521.30000	3.52130	3,429,660	18.40	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		4,731.45000	4.73145	4,818,740	18.36	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		5,872.61000	5.87261	5,964,800	17.72	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		4,715.45000	4.71545	4,623,970	17.72	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		5,912.16000	5.91216	6,004,720	17.74	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		4,686.48000	4.68648	4,595,370	17.74	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		5,951.79000	5.95179	6,044,730	17.75	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		4,657.68000	4.65768	4,566,950	17.75	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		5,442.37000	5.44237	5,351,590	17.82	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		6,588.24000	6.58824	6,684,770	17.79	0.00	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
R2053	On	02/05/2024	Bond Future	13.02	Put		5,500.43000	5.50043	5,408,990	17.79	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		6,626.48000	6.62648	6,723,340	17.80	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		5,471.15000	5.47115	5,380,040	17.80	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		6,665.12000	6.66512	6,762,310	17.82	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		7,071.74000	7.07174	7,172,780	16.53	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		5,952.58000	5.95258	5,860,510	16.53	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		6,996.75000	6.99675	7,097,170	16.51	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		6,010.41000	6.01041	5,917,720	16.51	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		7,034.02000	7.03402	7,134,750	16.52	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		5,981.22000	5.98122	5,888,840	16.52	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	1,34
R209	On	03/08/2023	Bond Future			11.99506	65.28518	12.06480	64.96140	15.07	0.00	0	11,58
R209	On	02/11/2023	Bond Future			12.09517	63.57837	12.16737	63.24786	15.83	268,173,564.66	4,218	10,08
R209	On	01/02/2024	Bond Future			12.18954	65.03222	12.26433	64.69440	15.18	0.00	0	
R209	On	02/05/2024	Bond Future			12.28436	63.38511	12.36193	63.03945	14.30	0.00	0	
R209	On	01/08/2024	Bond Future			12.39469	64.80320	12.47533	64.44918	13.13	0.00	0	
Total R209 Future											268,173,564.66	4,218	21,64
R209	On	03/08/2023	Bond Future	10.00	Call		0.59000	0.00059	0,750	13.63	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		10,661.88000	10.66188	10,338,260	13.63	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		20.94000	0.02094	25,960	13.63	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		6,805.48000	6.80548	6,486,720	13.63	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put		6,544.37000	6.54437	6,226,700	13.63	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,103.27000	1.10327	1,238,910	14.98	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,637.49000	1.63749	1,449,350	14.98	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		1,213.89000	1.21389	1,358,340	15.07	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		1,514.65000	1.51465	1,335,320	15.07	0.00	0	1,78
R209	On	03/08/2023	Bond Future	11.25	Call		176.02000	0.17602	209,340	13.94	0.00	0	7,00
R209	On	03/08/2023	Bond Future	10.75	Call		25.90000	0.02590	32,010	13.63	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		4,109.41000	4.10941	3,818,950	13.94	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,060.63000	1.06063	1,192,740	14.95	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,688.57000	1.68857	1,496,900	14.95	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,081.88000	1.08188	1,215,750	14.97	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,662.93000	1.66293	1,473,020	14.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,866.86000	4.86686	4,619,660	14.89	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		892.47000	0.89247	976,690	14.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,830.35000	4.83035	4,584,060	14.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		905.75000	0.90575	990,890	14.91	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,794.01000	4.79401	4,548,640	14.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R209	On	02/11/2023	Bond Future	11.33	Call		879.31000	0.87931	962,620	14.89		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		2,813.57000	2.81357	2,975,370	15.34		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,467.79000	3.46779	3,291,770	15.34		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		2,836.68000	2.83668	2,999,270	15.36		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,445.26000	3.44526	3,270,030	15.36		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		2,859.87000	2.85987	3,023,240	15.37		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,422.87000	3.42287	3,248,420	15.37		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,750.42000	6.75042	6,496,910	13.43		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,210.94000	1.21094	1,301,780	13.43		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,827.70000	6.82770	6,572,880	13.43		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,222.19000	1.22219	1,313,690	13.43		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,788.99000	6.78899	6,534,830	13.43		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,233.52000	1.23352	1,325,670	13.43		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,216.20000	2.21620	2,353,220	12.71		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		5,268.64000	5.26864	5,051,640	12.71		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,179.86000	2.17986	2,315,410	12.70		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		5,325.80000	5.32580	5,107,330	12.70		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,197.99000	2.19799	2,334,270	12.71		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		5,297.16000	5.29716	5,079,420	12.71		0.00	0	
Total R209 Option												0.00	0	19,38
Total For R209												268,173,564.66	4,218	40,95
R210	On	03/08/2023	Bond Future			228.27659	228.27659	229.92084	229.92084		11.08	0.00	0	42
R210	On	02/11/2023	Bond Future			230.21896	230.21896	231.89399	231.89399		11.47	0.00	0	3,92
R210	On	01/02/2024	Bond Future			235.53596	235.53596	237.25048	237.25048		10.65	0.00	0	
R210	On	02/05/2024	Bond Future			237.77886	237.77886	239.52253	239.52253		10.03	0.00	0	
R210	On	01/08/2024	Bond Future			243.15915	243.15915	244.94001	244.94001		9.30	0.00	0	
Total R210 Future												0.00	0	42
Total For R210												0.00	0	42
R213	On	03/08/2023	Bond Future			11.14367	82.24340	11.26995	81.69919		11.08	0.00	0	24,08
R213	On	02/11/2023	Bond Future			11.24420	80.50855	11.37632	79.95285		11.47	0.00	0	3,92
R213	On	01/02/2024	Bond Future			11.34194	82.34935	11.48048	81.78125		10.65	0.00	0	
R213	On	02/05/2024	Bond Future			11.43059	80.69655	11.57591	80.11524		10.03	0.00	0	
R213	On	01/08/2024	Bond Future			11.54016	82.50321	11.69305	81.90811		9.30	0.00	0	
Total R213 Future												0.00	0	27,98
R213	On	03/08/2023	Bond Future	11.61	Call		2,247.18000	2.24718	2,610,690	12.58		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		805.15000	0.80515	624,450	12.58		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,276.78000	2.27678	2,642,480	12.60		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		792.85000	0.79285	614,340	12.60		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,306.51000	2.30651	2,674,370	12.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/08/2023	Bond Future	11.63	Put		780.72000	0.78072	604,370	12.62	0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Call		1,397.08000	1.39708	1,611,890	11.22	0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Put		3,251.23000	3.25123	2,910,340	11.22	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,699.79000	1.69979	1,943,410	11.35	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,825.03000	2.82503	2,512,950	11.35	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,718.89000	1.71889	1,964,210	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,777.95000	2.77795	2,469,270	11.37	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		2,391.79000	2.39179	2,690,360	11.65	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.44	Put		2,125.71000	2.12571	1,868,580	11.65	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		5,963.96000	5.96396	6,418,220	13.08	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,801.51000	2.80151	2,491,130	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		660.15000	0.66015	558,710	13.08	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.13	Call		1,737.92000	1.73792	1,984,940	11.37	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		3,293.20000	3.29320	3,618,090	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,403.51000	2.40351	2,160,300	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		3,317.20000	3.31720	3,643,340	11.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,387.28000	2.38728	2,145,320	11.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		3,341.27000	3.34127	3,668,650	11.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,371.15000	2.37115	2,130,430	11.09	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		6,331.48000	6.33148	5,897,580	9.50	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,005.03000	1.00503	1,153,480	9.49	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		6,297.33000	6.29733	5,864,470	9.49	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		986.97000	0.98697	1,133,350	9.50	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		6,365.71000	6.36571	5,930,780	9.50	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		995.97000	0.99597	1,143,380	9.50	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,778.47000	1.77847	1,996,410	8.90	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		5,008.49000	5.00849	4,631,330	8.90	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,749.36000	1.74936	1,964,930	8.89	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		5,060.89000	5.06089	4,681,360	8.89	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,763.72000	1.76372	1,980,470	8.89	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		5,034.48000	5.03448	4,656,130	8.89	0.00	0	
Total R213 Option											0.00	0	2,2!
Total For R213											0.00	0	30,2!
R214	On	03/08/2023	Bond Future			12.31509	61.40270	12.36954	61.14664	16.54	141,778,834.30	2,309	19,0!
R214	On	02/11/2023	Bond Future			12.41825	59.46008	12.47455	59.19876	17.50	0.00	0	
R214	On	01/02/2024	Bond Future			12.51957	60.81965	12.57786	60.55261	16.80	0.00	0	
R214	On	02/05/2024	Bond Future			12.61293	58.92224	12.67328	58.64894	16.23	0.00	0	
R214	On	01/08/2024	Bond Future			12.71947	60.24072	12.78213	59.96075	14.99	0.00	0	
Total R214 Future											141,778,834.30	2,309	19,1!

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	03/08/2023	Bond Future	12.14	Call		917.07000	0.91707	1,004,620	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,008.66000	2.00866	1,840,150	16.33	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		936.44000	0.93644	1,025,320	16.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,979.80000	1.97980	1,812,620	16.35	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		956.04000	0.95604	1,046,250	16.37	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,951.24000	1.95124	1,785,390	16.37	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,718.00000	5.71800	5,509,460	16.31	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		722.31000	0.72231	775,740	16.32	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,676.89000	5.67689	5,469,000	16.32	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		699.47000	0.69947	751,600	16.30	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,759.29000	5.75929	5,550,100	16.30	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		710.83000	0.71083	763,610	16.31	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,248.82000	2.24882	2,357,240	16.32	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,254.89000	4.25489	4,096,270	16.32	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,269.37000	2.26937	2,378,430	16.33	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,227.31000	4.22731	4,069,330	16.33	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,228.38000	2.22838	2,336,150	16.31	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,282.63000	4.28263	4,123,360	16.31	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		7,207.15000	7.20715	7,005,420	15.24	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,311.49000	1.31149	1,383,560	15.24	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		7,166.51000	7.16651	6,965,280	15.24	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,323.37000	1.32337	1,395,950	15.24	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		7,126.01000	7.12601	6,925,290	15.24	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,299.69000	1.29969	1,371,260	15.24	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,517.05000	2.51705	2,629,200	14.62	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,394.12000	5.39412	5,226,300	14.62	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,536.21000	2.53621	2,648,910	14.63	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,365.28000	5.36528	5,198,010	14.63	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,555.68000	2.55568	2,668,940	14.64	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,336.81000	5.33681	5,170,100	14.64	0.00	0	
Total R214 Option											0.00	0	
Total For R214											141,778,834.30	2,309	19,10
Total for Bond											2,150,342,124.13	25,506	1,494,02
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			860.10700	860.10700	855.98700	855.98700				0.00	0	83
GOVI On 02/11/2023 GOVI			879.17100	879.17100	874.96100	874.96100				0.00	0	
GOVI On 01/02/2024 GOVI			899.26900	899.26900	894.96500	894.96500				0.00	0	
GOVI On 02/05/2024 GOVI			920.11400	920.11400	915.70900	915.70900				0.00	0	
GOVI On 01/08/2024 GOVI			940.75300	940.75300	936.24700	936.24700				0.00	0	
Total GOVI Future										0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			187,770.00000	18.77700	228,970,000			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			187,670.00000	18.76700	228,870,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	03/08/2023	GOVI	837.23	Call			187,570.00000	18.75700	228,770,000		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	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			108,490.00000	10.84900	66,390,000		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			108,590.00000	10.85900	66,490,000		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			108,390.00000	10.83900	66,290,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			149,850.00000	14.98500	192,890,000		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			149,750.00000	14.97500	192,790,000		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			149,650.00000	14.96500	192,690,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		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			352,610.00000	35.26100	308,560,000		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			352,710.00000	35.27100	308,660,000		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			352,810.00000	35.28100	308,760,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			71,330.00000	7.13300	26,270,000		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			71,430.00000	7.14300	26,370,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			71,230.00000	7.12300	26,170,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	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			875.67800	875.67800	870.47400	870.47400			0.00	0	
AL37	On	02/11/2023	Index Future			895.08700	895.08700	889.77000	889.77000			0.00	0	
AL37	On	01/02/2024	Index Future			915.54900	915.54900	910.11200	910.11200			0.00	0	
AL37	On	02/05/2024	Index Future			936.77100	936.77100	931.20700	931.20700			0.00	0	
AL37	On	01/08/2024	Index Future			957.78400	957.78400	952.09300	952.09300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			997.19600	997.19600	991.48000	991.48000			0.00	0	
AL7T	On	02/11/2023	Index Future			1,019.29800	1,019.29800	1,013.45700	1,013.45700			0.00	0	
AL7T	On	01/02/2024	Index Future			1,042.60000	1,042.60000	1,036.62700	1,036.62700			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	02/05/2024	Index Future			1,066.76700	1,066.76700	1,060.65500	1,060.65500			0.00	0	
AL7T	On	01/08/2024	Index Future			1,090.69600	1,090.69600	1,084.44400	1,084.44400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			872.63700	872.63700	868.49200	868.49200			0.00	0	10
ALBI	On	02/11/2023	Index Future			891.97900	891.97900	887.74300	887.74300			0.00	0	
ALBI	On	01/02/2024	Index Future			912.37000	912.37000	908.03900	908.03900			0.00	0	
ALBI	On	02/05/2024	Index Future			933.51800	933.51800	929.08700	929.08700			0.00	0	
ALBI	On	01/08/2024	Index Future			954.45900	954.45900	949.92500	949.92500			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	03/08/2023	Index Future			329.01400	329.01400	329.21700	329.21700			0.00	0	6
IGOV	On	02/11/2023	Index Future			336.38700	336.38700	336.59500	336.59500			0.00	0	
IGOV	On	01/02/2024	Index Future			344.15600	344.15600	344.36900	344.36900			0.00	0	
IGOV	On	02/05/2024	Index Future			352.20900	352.20900	352.42700	352.42700			0.00	0	
IGOV	On	01/08/2024	Index Future			360.18500	360.18500	360.40700	360.40700			0.00	0	
Total IGOV Future												0.00	0	6
Total For IGOV												0.00	0	6
Total for Index												0.00	0	7
JIBAR	f	On 21/06/2023	Jibar Future			8.49200	91.50800	8.49500	91.50500			0.00	0	
JIBAR	f	On 19/07/2023	Jibar Future			8.53500	91.46500	8.54000	91.46000			0.00	0	
JIBAR	f	On 16/08/2023	Jibar Future			8.66500	91.33500	8.70000	91.30000			0.00	0	
JIBAR	f	On 20/09/2023	Jibar Future			8.69000	91.31000	8.74000	91.26000			0.00	0	
JIBAR	f	On 18/10/2023	Jibar Future			8.73500	91.26500	8.81500	91.18500			0.00	0	
JIBAR	f	On 15/11/2023	Jibar Future			8.75000	91.25000	8.83000	91.17000			0.00	0	
JIBAR	f	On 20/12/2023	Jibar Future			8.79000	91.21000	8.87500	91.12500			0.00	0	
JIBAR	f	On 20/03/2024	Jibar Future			8.77000	91.23000	8.88000	91.12000			0.00	0	
JIBAR	f	On 19/06/2024	Jibar Future			8.66000	91.34000	8.78000	91.22000			0.00	0	
JIBAR	f	On 18/09/2024	Jibar Future			8.53500	91.46500	8.65000	91.35000			0.00	0	
JIBAR	f	On 18/12/2024	Jibar Future			8.46000	91.54000	8.55500	91.44500			0.00	0	
JIBAR	f	On 19/03/2025	Jibar Future			8.40000	91.60000	8.48500	91.51500			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 :											2,150,342,124.13	25,506	1,495,6	
ABCPI3	On	07/12/2023	Spot Bond			4.25000	330.96103	4.25000	330.51320			0.00	0	
Total ABCPI3 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.27223				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	102.05279				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.60000	97.50128	10.60000	97.41831				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.50000	84.19102	12.50000	84.10694				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	99.80694				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.64671				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.11050				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN10 On 26/09/2023 Spot Bond					0.00000	100.12454				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.43664				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.99892				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.53606				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	105.13083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.79384				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.40855				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.48769				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.18745				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.37501				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	101.45297				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.68572				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	102.07303				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2024 Spot Bond					0.00000	100.46007				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.15878				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.37860				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.74400				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.76306				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	99.92218				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.67821				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.69630				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.00679				0.00	0	1,000,000,00
Total ABFN49 SPOT										0.00	0	1,000,000,00
Total For ABFN49										0.00	0	1,000,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.67764				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.49179				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.65809				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.16420				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.04778				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.97273				0.00	0	
Total ABFN55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.05544				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.94128				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.96751				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.66864				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	101.94423				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.50084				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.01700				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.07916				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.32144				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.73964				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.23143				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.98629				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 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	100.46481				0.00	2,145,000,000	1,072,500,00
Total ABJ03 SPOT										0.00	2,145,000,000	1,072,500,00
Total For ABJ03										0.00	2,145,000,000	1,072,500,00
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.79590				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.78837				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.27000	8.27000	8.27000	163.63154			5,623,600,000,000.00		680,000,000	800,976,00
Total ABKI04 SPOT									5,623,600,000,000.00		680,000,000	800,976,00
Total For ABKI04									5,623,600,000,000.00		680,000,000	800,976,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	86.56745	100.00000	85.91012				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	169.93929				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.76000	4.76000	4.76000	218.56226				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.32000	5.32000	5.32000	236.85092				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.51500	9.51500	9.51500	102.92727				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.11500	101.85375	10.11500	101.77186				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.92500	103.77647	9.92500	103.69455				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS18 On 26/09/2023 Spot Bond			9.15000	102.55478	9.15000	102.47944				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.51000	10.51000	10.51000	100.11151				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.33000	98.44088	10.33000	98.36008				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	17.89701	100.00000	17.77908				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.90000	331.47255	3.90000	331.03319				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.39000	12.39000	12.39000	103.54407				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.02118				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.01959				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.01723				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.43704				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.87656				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.15272				0.00	0	
Total AGL01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.80578				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.07626				0.00	0	1,720,000,00
Total AGL03 SPOT										0.00	0	1,720,000,00
Total For AGL03										0.00	0	1,720,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.78712				0.00	0	700,000,00
Total AGLG01 SPOT										0.00	0	700,000,00
Total For AGLG01										0.00	0	700,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	107.78447				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.35783				0.00	400,000,000	200,000,00
Total AGT01 SPOT										0.00	400,000,000	200,000,00
Total For AGT01										0.00	400,000,000	200,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.65634				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.52028				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.16014				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.76402				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.68013				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.71583				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.81500	97.98566	9.81500	97.90787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.76967				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.94902				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.17303				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	101.58579				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.80449				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			10.70500	103.23545	10.70500	103.14616				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.81402				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.83040				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.86493				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.16932				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A' On 21/08/2024 Spot Bond					0.00000	101.13026				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.77416				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.83028				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.86478				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.10567				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.89174				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.94939				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.84751				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.83457				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.88200				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.86562				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.50368				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.13136				0.00	0	
Total AHF7D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.42000	98.83430	11.42000	98.74485				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.71500	88.48278	12.71500	88.39391				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.05152				0.00	0	5,000,000,00
Total AIRF02 SPOT										0.00	0	5,000,000,00
Total For AIRF02										0.00	0	5,000,000,00
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.08417				0.00	750,000,000	750,000,00
Total AIRF03 SPOT										0.00	750,000,000	750,000,00
Total For AIRF03										0.00	750,000,000	750,000,00
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.58170				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.84000	198.16712	6.84000	197.85768				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.91670				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.61079				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.03127				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.35778				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.91476				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.64729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	99.80091				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	99.78712				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.02586				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	100.72609				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	99.87610				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	102.38533				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	102.38533				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	102.38533				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	101.60237				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01 On 17/08/2023 Spot Bond					0.00000	101.54116				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01 On 18/08/2023 Spot Bond					0.00000	101.50973				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC019 On 21/08/2023 Spot Bond					0.00000	101.66658				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC020 On 28/04/2028 Spot Bond					0.00000	101.48285				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC021 On 20/06/2028 Spot Bond					0.00000	100.02018				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC022 On 20/06/2030 Spot Bond			13.21000	13.21000	13.21000	96.83237				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC023 On 20/06/2027 Spot Bond					0.00000	100.01672				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC024 On 17/05/2028 Spot Bond					0.00000	100.96642				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC025 On 22/08/2023 Spot Bond					0.00000	100.74678				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC026 On 23/08/2023 Spot Bond					0.00000	100.72057				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC027 On 25/08/2023 Spot Bond					0.00000	100.66248				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC028 On 26/05/2028 Spot Bond					0.00000	100.79974				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC029 On 26/05/2026 Spot Bond					0.00000	100.77728				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC030 On 13/06/2024 Spot Bond					0.00000	100.25970				0.00	0	
Total ASC030 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASC030										0.00	0	
ASC03 On 14/06/2024 Spot Bond					0.00000	100.23314				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03 On 15/03/2024 Spot Bond					0.00000	100.20449				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.67000	251.25365	5.67000	250.88468				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.77000	228.36915	5.77000	228.03195				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.63000	210.74192	5.63000	210.43310				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.58500	118.23829	5.58500	118.06486				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.43407				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.94868				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.84076				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.82868				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.29174				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.91725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.01674				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.26160				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.22500	5.22500	5.22500	116.73399				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.74500	5.74500	5.74500	106.95450				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.09631				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.11350				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.18244				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.73510				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.79500	115.43429	5.79500	115.26302				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.01749				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	99.59387				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	

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	100.10056				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.01546				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.01546				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.69289				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.12670				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.12401				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.42683				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.69154				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.22376				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.22376				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.24766				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.10887				0.00	0	
Total ASN399 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.01460				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.02267				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	100.50752				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	102.12032				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.02621				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.05651				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.69366				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.70278				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			11.16500	11.16500	11.16500	102.68154				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.85500	11.85500	11.85500	102.34662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.26295				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.38645				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.55480				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.11293				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	139.81000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			11.64000	11.64000	11.64000	101.77848				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.51895				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.23541				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.23541				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.05353				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			11.21000	93.88371	11.21000	93.79981				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN50: On 21/12/2026 Spot Bond			10.39000	93.78067	10.39000	93.70285				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.94000	92.79600	10.94000	92.71502				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.94000	92.79600	10.94000	92.71502				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.51500	103.23088	9.51500	103.15138				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.46500	104.01590	11.46500	103.91985				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.41500	103.99579	11.41500	103.90016				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.91500	103.97931	10.91500	103.88778				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.91500	103.97931	10.91500	103.88778				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.70876				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.35782				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			11.55000	104.14654	11.55000	104.04885				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.64000	103.54331	11.64000	103.44628				0.00	0	
Total ASN557 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.50000	103.69867	11.50000	103.60263				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN561 On 05/02/2024 Spot Bond					0.00000	101.99429				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN561 On 24/04/2025 Spot Bond					0.00000	101.64646				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN561 On 04/09/2024 Spot Bond					0.00000	100.52406				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN581 On 18/03/2024 Spot Bond					0.00000	95.36289				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN591 On 31/01/2024 Spot Bond			10.99000	102.70322	10.99000	102.61220				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	101.59118				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.81181				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN601 On 31/01/2030 Spot Bond					0.00000	100.48209				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.53381				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2024 Spot Bond					0.00000	99.81306				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	94.43571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.05593				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.76988				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.05421				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.76865				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	99.71862				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.02195				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.02691				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	101.50255				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.50629				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.93319				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	99.78451				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 19/08/2025 Spot Bond					0.00000	100.95816				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.71436				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.82975				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	103.25890				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.02683				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.76980				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	91.82018				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.78527				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.45121				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.48209				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.45121				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.29351				0.00	0	
Total ASN695 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN695										0.00	0	
ASN70 On 20/06/2026 Spot Bond					0.00000	100.01886				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70 On 20/06/2026 Spot Bond					0.00000	100.01926				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70 On 20/06/2024 Spot Bond					0.00000	100.29436				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70 On 09/11/2026 Spot Bond					0.00000	101.20164				0.00	0	29,700,000,00
Total ASN707 SPOT										0.00	0	29,700,000,00
Total For ASN707										0.00	0	29,700,000,00
ASN71 On 04/05/2024 Spot Bond					0.00000	101.50764				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71 On 19/08/2023 Spot Bond					0.00000	101.00512				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71 On 31/03/2032 Spot Bond					0.00000	99.78263				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71 On 15/09/2033 Spot Bond					0.00000	100.27201				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71 On 30/09/2024 Spot Bond					0.00000	99.82042				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.32351				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	101.44968				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.72547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.78347				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.01686				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.01766				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	94.39320				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.40005				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.52594				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.52303				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.64384	10.64384	10.64384	99.64511				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.27220				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			11.06000	11.06000	11.06000	103.51614				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.51978				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	

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 31/01/2027 Spot Bond					0.00000	101.39304				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	101.39445				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.05175				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	102.32258				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	99.72235				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.85350				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	102.27531				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	85.30369				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.92521				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.82856				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.80986				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	102.10040				0.00	0	
Total ASN831 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.90034				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.90034				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.51994				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.06735				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.65946				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.65090				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.65090				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.63043				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	93.09562				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.49939				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.49234				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.01696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.01870				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.72554				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.85920				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	101.38648				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	94.89604				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.49785				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.40004				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.40004				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.25399				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.25399				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 30/09/2027 Spot Bond					0.00000	99.78807				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.05362				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.02739				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.02659				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.41405				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.81909				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	99.82279				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.23757				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			12.09000	104.38719	12.09000	104.28569				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	95.93860				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.42467				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.01606				0.00	0	
Total ASN904 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.73785				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.75014				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.73785				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.72554				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.73170				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.74092				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.73170				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.74092				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	98.28330				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	91.19250				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.02317				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	109.27310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.02947				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	101.44514				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.02426				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.02128				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.01840				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.03348				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.01636				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.01696				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	100.72554				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	101.52681				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.02827				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	

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 20/12/2025 Spot Bond					0.00000	100.01903				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.01460				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	99.79746				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	116.58310				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.03228				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.01620				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	87.15617				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.57613				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.02104				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	99.59455				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.62728				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.06592				0.00	0	
Total ASN982 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.84767				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	100.94636				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	102.52472				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.01553				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.02506				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	101.77830				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	101.70289				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	100.72575				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.10000	100.64060	8.10000	100.57522				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.36905				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.35704				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.89890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	102.36688				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	100.66936				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.95206				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.19756				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.84000	12.84000	12.84000	101.24941				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.34946				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.71954				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	99.81114				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	99.75004				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	99.82289				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	101.14517				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 30/06/2024 Spot Bond					0.00000	98.65545				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.84008				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.76523				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.75998				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.76466				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.47853				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	99.76669				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.08851				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	99.75132				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	99.75031				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	99.75716				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.72687				0.00	0	
Total BAYB13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	99.79079				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	99.72263				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	99.72729				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	99.72941				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	99.72687				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	99.72729				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	99.71796				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.94500	9.94500	9.94500	94.58553				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.38727				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.12824				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.96612				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.41092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.92812				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.32339				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.10725				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	102.08680				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.49475				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	102.10893				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	99.82875				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.60206				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.19661				0.00	0	680,000,00
Total BGL19 SPOT										0.00	0	680,000,00
Total For BGL19										0.00	0	680,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.29727				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.61000	101.02307	9.61000	100.94620				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	100.56218				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.67997				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	99.92397				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	99.92245				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.59167				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	102.07964				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.15700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	78.22800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	58.25500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.78600				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.61152				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.61742				0.00	0	
Total BNPS02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	100.22115				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	100.87979				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	100.90800				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	100.40126				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.93559				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.15109				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.81688				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.89881				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.28491				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.82646				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	99.75281				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	101.77623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	99.82376				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF37 On 10/05/2024 Spot Bond					0.00000	101.02960				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	99.83471				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.42062				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	99.76184				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	99.76652				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.62627				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.25591				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.15302				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.44000	99.92247	9.44000	100.00000				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			9.64000	102.20829	9.64000	102.12944				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.24000	104.50726	10.24000	104.42221			45,158,400,000,000.00		4,410,000,000	4,410,000,000
Total CCT03 SPOT									15,158,400,000,000.00		4,410,000,000	4,410,000,000
Total For CCT03									15,158,400,000,000.00		4,410,000,000	4,410,000,000
CCT04 On 17/07/2027 Spot Bond			11.33000	11.33000	11.33000	102.34320				0.00	0	15,400,000
Total CCT04 SPOT										0.00	0	15,400,000
Total For CCT04										0.00	0	15,400,000
CGR42 On 03/08/2023 Spot Bond					0.00000	101.68535				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.88953				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.96434				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.04539				0.00	0	22,454,800
Total CGR51 SPOT										0.00	0	22,454,800
Total For CGR51										0.00	0	22,454,800
CGR52 On 30/06/2025 Spot Bond					0.00000	99.76484				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.85236				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.88937				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.98990				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			10.62500	102.72388	10.62500	102.63722				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.45124				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	101.51336				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.93000	101.82864	11.93000	101.73250				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.85600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.70000	163.30156	6.70000	163.04740				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.83000	158.14386	8.83000	157.87091				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			10.27000	102.87091	10.27000	102.78695				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.44749				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.11043				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	103.21300				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	100.23093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 25/11/2024 Spot Bond					0.00000	100.03197				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 21/02/2024 Spot Bond					0.00000	101.21862				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.29172				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 18/07/2025 Spot Bond					0.00000	101.82373				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			11.17000	103.05769	11.17000	102.96490				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	101.75131				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	101.45360				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	102.01248				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	158.45400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.53187				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.64000	101.80670	10.64000	101.71927				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			10.69000	101.43230	10.69000	101.34623				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.78000	99.94723	10.78000	99.86173				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.83000	10.83000	10.83000	321.94984				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	101.06203				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	101.09978				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.78908				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	102.14905				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	133.83600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.14580				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			11.14000	99.15086	11.14000	99.13053				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.64000	100.23264	10.64000	100.14797				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	101.33350				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.84870				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.82088				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	101.10516				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.87000	99.37429	10.87000	99.28858				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.13380				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.10864				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.22697				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.02559				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	101.77861				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	99.71464				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.14313				0.00	0	

Contract 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	100.12316				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.79233				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.81736				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.88714				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.74707				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.11085				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.59157				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.78863				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.12000	160.12631	5.12000	127.88305				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.00887				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	99.96274				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	100.78102				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			10.11000	10.11000	10.11000	99.50463				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	102.19978				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.30384				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.11085				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.11085				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.69500	9.69500	9.69500	102.33010				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.21516				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.57760				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.29782				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.84849				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.82438				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	101.56343				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN61 On 14/04/2026 Spot Bond					0.00000	103.56791				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.45948				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	100.74585				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	97.49000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	101.11524				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	100.68037				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.42518				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.74188				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	100.98927				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.02511				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.65000	60.08011	13.65000	78.83278				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.00397				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.34000	99.88085	11.34000	99.78959				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.98644				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	100.97628				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	102.29986				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.16983				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.89923				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.80431				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	100.98361				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.12508				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.04014				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.71731				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.80690				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.10962				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.47655				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.10973				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.07811				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.65835				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.98361				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.98361				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	97.62700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.02679				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	102.63206				0.00	2,080,000,000	1,040,000,000
Total CLN657 SPOT										0.00	2,080,000,000	1,040,000,000
Total For CLN657										0.00	2,080,000,000	1,040,000,000
CLN65 On 20/06/2025 Spot Bond					0.00000	100.37284				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	128.11300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	152.56300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	105.42960				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.10789				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	100.91796				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.04955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.63497	165.96478	5.63497	134.67678				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.63497	165.96478	5.63497	134.67765				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.06367				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.10131				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.05489				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	102.54596				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.44021				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/12/2026 Spot Bond					0.00000	100.05353				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	100.05437				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.24967				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.06010				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.05987				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.09418				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	99.93221				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	100.05567				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.16547				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	87.82328				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	86.34825				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.21384				0.00	2,238,132,000	1,119,066,000
Total CLN699 SPOT										0.00	2,238,132,000	1,119,066,000
Total For CLN699										0.00	2,238,132,000	1,119,066,000
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.33919				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.34586				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	88.37138				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.12011				0.00	0	
Total CLN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.85232				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.05479				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	84.73435				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	84.97277				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.26076				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.01468				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.05499				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.05499				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.05499				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	83.79078				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.29343				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.80565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.12242				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.58969				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.82002				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.05247				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.05247				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.05247				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.05299				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.05299				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.05299				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.27183				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.28923				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.91465				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.05564				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.29637				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	97.06842				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.26125				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	117.78700				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	95.86257				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.97419				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	102.64490				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.49098				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.66700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.71920				0.00	0	
Total CLN745 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.74583				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.05585				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.50567				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	99.26163				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.44361				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	102.10023				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.94196				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	102.91202				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.77676				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 22/04/2026 Spot Bond					0.00000	100.89458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	98.81989				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.14037				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.57340				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	95.58706				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	102.91202				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	99.99967				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	103.14962				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.51563				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.65989				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN773 On 28/08/2028 Spot Bond					0.00000	102.05427				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.54314				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.80000	5.80000	5.80000	108.09392				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.69473				0.00	1,640,000,000	820,000,000
Total CLN776 SPOT										0.00	1,640,000,000	820,000,000
Total For CLN776										0.00	1,640,000,000	820,000,000
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.78086				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.37191				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.37895				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	103.61817				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.41416				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.42965				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.42965				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	102.51429				0.00	0	
Total CLN785 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	102.51429				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	113.29068				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	113.12336				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.51290				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.22700				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.51290				0.00	0	48,800,00
Total CLN792 SPOT										0.00	0	48,800,00
Total For CLN792										0.00	0	48,800,00
CLN792 On 31/01/2025 Spot Bond					0.00000	102.24093				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.51290				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	102.51436				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.51290				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.51306				0.00	0	500,000,00
Total CLN798 SPOT										0.00	0	500,000,00
Total For CLN798										0.00	0	500,000,00
CLN798 On 31/01/2026 Spot Bond					0.00000	101.51961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.51961				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.72854				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN800 On 31/01/2025 Spot Bond					0.00000	88.99342				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN800 On 31/01/2025 Spot Bond					0.00000	103.79118				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN800 On 31/01/2027 Spot Bond					0.00000	101.38318				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN800 On 31/01/2027 Spot Bond					0.00000	101.52677				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN800 On 28/02/2027 Spot Bond					0.00000	100.73177				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN800 On 31/01/2027 Spot Bond					0.00000	101.42824				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.94500	94.66080	9.94500	94.58553				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.05294				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN815 On 31/01/2025 Spot Bond					0.00000	101.51290				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.51313				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.52677				0.00	0	5,400,00
Total CLN817 SPOT										0.00	0	5,400,00
Total For CLN817										0.00	0	5,400,00
CLN818 On 31/01/2030 Spot Bond					0.00000	101.37191				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.51290				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.51313				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	102.51437				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	101.51313				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.51313				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	101.51274				0.00	0	
Total CLN826 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.51313				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.98627				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.51290				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.29909				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.61884				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.51274				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			10.01500	10.01500	10.01500	99.66085				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.72539				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.72554				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.72554				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.72544				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	102.51435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.01640				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	100.98900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.43400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.41600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.45290				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	102.51437				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	102.51435				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	102.51395				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.60467				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	99.86529				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.01696				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN853 On 20/06/2027 Spot Bond					0.00000	100.02033				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.02539				0.00	1,040,000,000	520,000,000
Total CLN854 SPOT										0.00	1,040,000,000	520,000,000
Total For CLN854										0.00	1,040,000,000	520,000,000
CLN855 On 20/07/2027 Spot Bond					0.00000	100.02699				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	102.16955				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	85.87387				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.51313				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.02098				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.01615				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.40114				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 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	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	95.00000				0.00	0	
Total CLN865 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	95.14000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.66063				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	89.10532				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.34389				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.35785				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.35080				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	85.40998				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.72539				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.01817				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	101.84431				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.84431				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.34092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	102.19978				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	102.18871				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	86.76287				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.33669				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	85.54309				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	84.34909				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	84.34909				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	84.17217				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	84.31956				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.79000	5.79000	5.79000	127.81964				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	106.43608				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN89(On 20/12/2027 Spot Bond					0.00000	100.02506				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	100.02088				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89(On 31/07/2025 Spot Bond					0.00000	101.51313				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89(On 20/12/2025 Spot Bond					0.00000	100.01856				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89(On 31/08/2025 Spot Bond					0.00000	100.72539				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89(On 30/09/2027 Spot Bond					0.00000	102.51428				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89(On 02/04/2026 Spot Bond					0.00000	102.10019				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89(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	
CLN89(On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.63444				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90(On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.14614				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			12.10000	12.10000	12.10000	100.09634				0.00	0	
Total CLN901 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.14100				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.72500	11.72500	11.72500	98.27686				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.25499				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.03014				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.02450				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.04569				0.00	840,000,000	420,000,000
Total CLN907 SPOT										0.00	840,000,000	420,000,000
Total For CLN907										0.00	840,000,000	420,000,000
CLN907 On 20/12/2027 Spot Bond					0.00000	97.35800				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	95.34100				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.02518				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	101.79244				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	101.51257				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.09285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	95.19300				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.03801				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	98.49500				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	100.65419				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.01669				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.72562				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.72562				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	100.72547				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.72547				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	100.03493				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	100.02924				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN925 On 20/06/2028 Spot Bond					0.00000	100.02980				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.03060				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	100.03020				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	101.51257				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	3,000,000.00
Total CLN929 SPOT										0.00	0	3,000,000.00
Total For CLN929										0.00	0	3,000,000.00
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	96.29000				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	100.03100				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			13.09500	13.09500	13.09500	96.89082				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	
Total For CLN934										0.00	0	
CLN935 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	
CLN936 On 20/03/2026 Spot Bond					0.00000	100.04867				0.00	0	
Total CLN936 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.01383				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	100.04062				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	100.03661				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.97495				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	102.15470				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	101.76526				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	100.02460				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.01334				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.02580				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.03501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.02820				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.03977				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	101.06179				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	99.99965				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	3,000,000.00
Total CLN954 SPOT										0.00	0	3,000,000.00
Total For CLN954										0.00	0	3,000,000.00
CLN954 On 20/06/2028 Spot Bond					0.00000	100.02980				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.08571				0.00	4,000,000.000	1,000,000.00
Total CLN956 SPOT										0.00	4,000,000.000	1,000,000.00
Total For CLN956										0.00	4,000,000.000	1,000,000.00
CLN956 On 20/06/2028 Spot Bond					0.00000	100.02580				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	100.63576				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	100.60750				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			11.93000	98.95609	11.93000	98.86214				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			12.05000	98.82201	12.05000	98.72728				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.70000	90.32883	13.70000	90.23077				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.29000	90.27231	12.29000	90.18410				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.82938				0.00	0	350,000,00
Total DSY02 SPOT										0.00	0	350,000,00
Total For DSY02										0.00	0	350,000,00
DSY03 On 21/11/2024 Spot Bond			11.04000	11.04000	11.04000	100.17862				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.56227				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.00185				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.54134				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.81290				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	99.88040				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.14690				0.00	0	
Total DTF002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DTF002										0.00	0	
DTF002 On 14/09/2023 Spot Bond					0.00000	100.22906				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF003 On 14/09/2025 Spot Bond					0.00000	100.23277				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF004 On 15/06/2024 Spot Bond					0.00000	100.20002				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF005 On 15/06/2026 Spot Bond					0.00000	100.20505				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DV24 On 18/02/2024 Spot Bond			10.04000	103.18775	10.04000	103.10400				0.00	0	904,10
Total DV24 SPOT										0.00	0	904,10
Total For DV24										0.00	0	904,10
DV24/R On 18/02/2024 Spot Bond			9.69000	103.40249	9.69000	103.32143				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.40249	9.69000	103.32143				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.24000	98.43762	11.24000	98.34846				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.31500	98.57236	11.31500	98.48248				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.54543	10.10000	103.46090				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.54543	10.10000	103.46090				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	102.05654				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.87782				0.00	0	
Total DVF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.70968				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.79461				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.54212				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.44709				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	100.71882				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.89318				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.23602				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.56295				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.15601				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.22821				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.80985				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	103.80423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.93000	118.76345	5.93000	118.58689				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.78500	103.15261	5.78500	102.99965				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	153.20733	2.25000	153.02408				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.94500	159.60519	4.94500	159.38036				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.97000	143.77664	4.97000	143.57381				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.96000	139.59235	4.96000	139.39464				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.75000	121.11100	5.75000	120.93236				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.65500	107.07108	5.65500	106.91343				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	153.20733	2.25000	153.02408				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	202.84682				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	199.55635				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	186.92736				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	155.59762				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	154.55178				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	150.42561				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	139.86896				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	134.63549				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	136.76519				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	113.37150				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	109.32701				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	123.05958				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.35000	100.38632	11.35000	100.29601				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.66500	13.66500	13.66500	91.53285				0.00	0	
Total EMM04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.71500	13.71500	13.71500	94.83256				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.44000	11.44000	11.44000	98.59522				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.44000	11.44000	11.44000	103.13033				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.16000	13.16000	13.16000	99.13723				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.34500	12.34500	12.34500	95.48699				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.66000	15.66000	15.66000	88.45065				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.44233				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.53990				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.61042				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.65438				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.45718				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.67231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	100.30728				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	101.10725				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	101.05977				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC5 On 14/03/2024 Spot Bond					0.00000	100.23440				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.98030				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	102.41315				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.56841				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	101.35120				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.02620				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.90326				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.37743				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	

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 11/11/2023 Spot Bond					0.00000	101.01566				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01' On 11/11/2025 Spot Bond					0.00000	101.05991				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01' On 11/11/2027 Spot Bond					0.00000	101.56562				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B' On 17/05/2025 Spot Bond					0.00000	100.95637				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B' On 17/05/2027 Spot Bond					0.00000	100.98648				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.97133				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.00144				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.97165				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.97063				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.96652				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.98625				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1' On 17/02/2028 Spot Bond					0.00000	101.00618				0.00	0	
Total ERSB10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.02113			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.24000	96.16235	10.24000	96.08366		1,549,647,872,000.00	151,332,800	3,674,971,200	
Total ES26 SPOT								1,549,647,872,000.00	151,332,800	3,674,971,200	
Total For ES26								1,549,647,872,000.00	151,332,800	3,674,971,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.80430	7.85000	101.74007		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.69500	72.78075	12.76000	72.41918		1,745,930,655,000.00	137,529,000	1,438,682,800	
Total ES33 SPOT								1,745,930,655,000.00	137,529,000	1,438,682,800	
Total For ES33								1,745,930,655,000.00	137,529,000	1,438,682,800	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.08216	7.50000	102.02090		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			13.11500	69.43883	13.16500	69.11430		1,120,952,165,000.00	85,471,000	382,471,000	
Total ES42 SPOT								1,120,952,165,000.00	85,471,000	382,471,000	
Total For ES42								1,120,952,165,000.00	85,471,000	382,471,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.42013	8.50000	101.35094		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ETK001 On 03/06/2032 Spot Bond			12.15000	12.15000	12.15000	96.46585		0.00	0	0	
Total ETK001 SPOT								0.00	0	0	
Total For ETK001								0.00	0	0	
ETK002 On 03/06/2037 Spot Bond			15.00000	15.00000	15.00000	89.76552		0.00	0	0	
Total ETK002 SPOT								0.00	0	0	
Total For ETK002								0.00	0	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.97259		0.00	0	0	
Total EXX05 SPOT								0.00	0	0	
Total For EXX05								0.00	0	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.01357		0.00	0	0	
Total FIFB17 SPOT								0.00	0	0	
Total For FIFB17								0.00	0	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.35121		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.21293				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.81278				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	100.38694				0.00	0	
Total FIFB21 SPOT										0.00	0	
Total For FIFB21										0.00	0	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIFB22 SPOT										0.00	0	
Total For FIFB22										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.37275				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.06040				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.62892				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.84567				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.85433				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	102.50377				0.00	0	349,888,80
Total FRB24 SPOT										0.00	0	349,888,80
Total For FRB24										0.00	0	349,888,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	103.13050				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.29189				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			10.02000	101.05025	10.02000	100.96931				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.28404				0.00	0	330,000,00
Total FRB28 SPOT										0.00	0	330,000,00
Total For FRB28										0.00	0	330,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.64629				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.94000	97.20182	9.94000	97.12456				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.51118				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.81476				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.03037				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.94315				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.58861				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB36 On 14/09/2033 Spot Bond					0.00000	100.25361				0.00	0	
Total FRB36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB36										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.87000	331.51647	3.87000	331.07785				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.45000	4.45000	4.45000	168.76405				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.79000	218.58162	4.79000	218.27596				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.17000	5.17000	5.17000	117.07468				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.77000	5.77000	5.77000	228.03195				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.68000	98.86517	5.68000	98.71988				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.73000	96.56569	5.73000	96.42293				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.88000	9.88000	9.88000	87.98368				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.91000	9.91000	9.91000	86.98126				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.30000	5.30000	5.30000	166.57353				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	
FRC18 On 06/08/2023 Spot Bond					0.00000	100.98873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25(On 17/07/2027 Spot Bond					0.00000	102.98597				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	101.49243				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	102.86758				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.33728				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.02574				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.03628				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.19623				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.23534				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.73807				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.50323				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.27363				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	100.01425				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.02090				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.02599				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	101.20572				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.23463				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.50511				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	100.02025				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.90421				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.09471				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.02125				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	102.11126				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.14884				0.00	0	
Total FRC329 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC329										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.87743				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.54872				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.93502				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	102.43808				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	102.05350				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.00061				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.65651				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.57433				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.48945				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.69497				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.61112				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.59719				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.59193				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.60362				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.59096				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.52647				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2024 Spot Bond					0.00000	102.23959				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.31678				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.99445				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.26826				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	89.15439				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.72328				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	

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	89.46144				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.01587				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	99.99911				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.08687				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.96064				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.96064				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.93356				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.93356				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.59222				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	101.21739				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC394 On 27/03/2024 Spot Bond					0.00000	99.87870				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC395 On 31/01/2027 Spot Bond					0.00000	101.62971				0.00	0	
Total FRC395 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.68690				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond					0.00000	101.78652				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.76908				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.87139				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.80850				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			12.74500	12.74500	12.74500	98.19067				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	103.22105				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	89.67771				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			20.04000	20.04000	20.04000	86.14199				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.74500	11.74500	11.74500	102.89458				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	102.45465				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	102.09740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	97.15730				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			14.74000	14.74000	14.74000	96.06821				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.62974				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	100.78079				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.79097				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.55193				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.75674				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	105.19162				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	100.77836				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.77924				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 27/09/2028 Spot Bond					0.00000	99.86529				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	99.86313				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	99.86313				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.73829				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	102.51435				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	102.62912				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	100.02451				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.72564				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.62967				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.72564				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.75641				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.81088				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.02378				0.00	0	
Total FRC436 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC436										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.34332				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.34394				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.73179				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.73179				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	100.02667				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	101.50851				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.72564				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	100.25229				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.72564				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.73179				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45 On 20/12/2030 Spot Bond					0.00000	100.02737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45 On 28/06/2026 Spot Bond					0.00000	102.22033				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45 On 28/10/2023 Spot Bond					0.00000	101.50851				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45 On 29/10/2025 Spot Bond					0.00000	101.49333				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45 On 20/06/2028 Spot Bond					0.00000	100.01737				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45 On 21/01/2030 Spot Bond					0.00000	101.74312				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45 On 18/04/2028 Spot Bond					0.00000	101.98500				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45 On 16/11/2027 Spot Bond					0.00000	101.00338				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45 On 20/12/2029 Spot Bond					0.00000	100.02295				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45 On 31/07/2025 Spot Bond					0.00000	101.74327				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46 On 30/04/2025 Spot Bond					0.00000	101.73494				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	

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 30/04/2026 Spot Bond					0.00000	101.62974				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	101.94127				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	100.01266				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	101.21476				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	100.08748				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	100.69484				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	101.00419				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 31/07/2023 Spot Bond			9.95000	275.32599	9.95000	105.23387				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47: On 20/04/2027 Spot Bond					0.00000	101.62118				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47: On 30/04/2027 Spot Bond					0.00000	101.62118				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47: On 31/07/2023 Spot Bond					0.00000	101.57636				0.00	0	
Total FRC473 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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			5.21700	5.21700	5.21700	100.91264			0.00	0	
Total FRC475 SPOT									0.00	0	
Total For FRC475									0.00	0	
FRC47 On 20/06/2026 Spot Bond					0.00000	100.14470			0.00	0	2,500,000,00
Total FRC476 SPOT									0.00	0	2,500,000,00
Total For FRC476									0.00	0	2,500,000,00
FRC47 On 20/06/2026 Spot Bond					0.00000	100.13583			0.00	0	
Total FRC477 SPOT									0.00	0	
Total For FRC477									0.00	0	
FRC47 On 07/12/2033 Spot Bond			8.37500	8.37500	8.37500	100.28392			0.00	0	
Total FRC478 SPOT									0.00	0	
Total For FRC478									0.00	0	
FRC47 On 31/03/2032 Spot Bond			8.16500	8.16500	8.16500	99.71664			0.00	0	2,500,000,00
Total FRC479 SPOT									0.00	0	2,500,000,00
Total For FRC479									0.00	0	2,500,000,00
FRI33 On 28/02/2033 Spot Bond			5.24000	111.76680	5.24000	111.60676			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.53500	118.91788	5.53500	118.74395			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.42573			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.32352			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.83679			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.05684			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.72034				0.00	0	1,000,000,00
Total FRJ27 SPOT										0.00	0	1,000,000,00
Total For FRJ27										0.00	0	1,000,000,00
FRJ27S On 20/04/2027 Spot Bond					0.00000	102.25395				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.72658				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.06275				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	102.05137				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.38541				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.88401				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	99.99977				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.08800	5.08800	5.08800	105.30645				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.61500	5.61500	5.61500	117.65964				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.33769				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS108 On 31/01/2038 Spot Bond			5.64500	117.42888	5.64500	117.25608				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.65000	230.68347	5.65000	230.34504				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.96500	113.22272	5.96500	113.05318				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	230.34504				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.20000	167.06913	5.20000	166.82925				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	118.61048	3.70500	118.45454				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.58500	118.23829	5.58500	118.06486				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.77000	228.36915	5.77000	228.03195				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.77000	228.36915	5.77000	228.03195				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.38000	169.17785	4.38000	168.94615				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.85000	226.84160	5.85000	226.50520				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.78500	115.56598	5.78500	115.39461				0.00	0	
Total FRS124 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.12000	215.46220	5.12000	215.15522				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.53500	106.17117	6.53500	106.00734				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.33000	213.50389	5.33000	213.19612				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.39000	212.94817	5.39000	212.64017				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.36000	217.38412	6.36000	217.05294				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.48500	106.76804	6.48500	106.60372				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.78500	5.78500	5.78500	115.39461				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.57500	116.42559	5.57500	118.20030				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.20000	214.71372	5.20000	214.40645				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.13000	221.58993	6.13000	221.25639				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.33000	213.50389	5.33000	213.19612				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.33000	213.50389	5.33000	213.19612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.73100	219.14483	4.73100	218.83941				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.15000	167.19671	5.15000	166.95733				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.68000	210.28561	5.68000	209.97662				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.72000	209.92141	5.72000	209.61226				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.12000	167.27332	5.12000	167.03422				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.19500	214.76041	5.19500	214.45316				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.73000	5.73000	5.73000	209.52130				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	101.76280				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.13710				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	99.88517				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS184 On 16/11/2023 Spot Bond					0.00000	207.84279				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	157.20867				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	225.32552				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	263.71206				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.18197				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.28149				0.00	0	240,000,00
Total FRS199 SPOT										0.00	0	240,000,00
Total For FRS199										0.00	0	240,000,00
FRS200 On 12/08/2025 Spot Bond					0.00000	101.10553				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.80131				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.87172				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.90462				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	102.62574				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.05463				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.05272				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.56424				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	108.34206				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	72.90409				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.53081				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	122.55774				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.35160				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	
FRS250 On 22/02/2024 Spot Bond					0.00000	104.61884				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.56885				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	136.86240				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	99.89418				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.75182				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	102.48668				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	139.31675				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	102.49824				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	102.48898				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	102.88845				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.06598				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.15970				0.00	0	
Total FRS280 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	102.58322				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.03500	11.03500	11.03500	95.17400				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.03500	11.03500	11.03500	95.17400				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	101.54472				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.46707				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	97.76784				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	110.81823				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.99523				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	102.11439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.62974				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	100.59047				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	118.25380				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			10.44000	10.44000	10.44000	102.65247				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.05873				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	101.36362				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.32102				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	100.46839				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	102.51424				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS317 On 07/12/2033 Spot Bond					0.00000	97.04583				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			5.15000	5.15000	5.15000	100.01557				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	92.97187				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	100.28871				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	94.51868				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	96.57615				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.48450	288.57903	9.48450	102.08179				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.65000	288.76159	9.65000	102.09354				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.31000	104.83578	9.31000	102.06944				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.40000	104.87187	9.40000	102.07581				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS328 On 31/07/2023 Spot Bond			9.36000	104.85584	9.36000	102.07298				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS329 On 01/06/2028 Spot Bond					0.00000	107.16435				0.00	0	
Total FRS329 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS329										0.00	0	
FRS33 On 01/06/2030 Spot Bond					0.00000	100.64725				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS33 On 31/03/2026 Spot Bond					0.00000	100.66792				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS33 On 30/04/2026 Spot Bond					0.00000	100.67648				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS33 On 07/03/2028 Spot Bond					0.00000	100.56582				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS33 On 21/12/2027 Spot Bond					0.00000	96.59845				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.51000	3.51000	3.51000	331.61456				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.89000	332.95750	2.89000	332.54298				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.25000	3.25000	3.25000	332.00325				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.28626				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.48500	108.37321	5.48500	108.21510				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.14000	65.18725	5.14000	112.20753				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			4.27000	4.27000	4.27000	169.23284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.55000	4.55000	4.55000	168.50436				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.31000	4.31000	4.31000	330.42424				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.72000	101.82778	9.72000	101.74860		2,430,000,000,000.00		250,000,000	250,000,000	
Total FRX24 SPOT								2,430,000,000,000.00		250,000,000	250,000,000	
Total For FRX24								2,430,000,000,000.00		250,000,000	250,000,000	
FRX25 On 26/07/2025 Spot Bond			9.79000	103.97704	9.79000	103.89471				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.05000	100.70394	10.05000	100.62303		36,180,000,000.00		3,600,000	42,305,100	
Total FRX26 SPOT								36,180,000,000.00		3,600,000	42,305,100	
Total For FRX26								36,180,000,000.00		3,600,000	42,305,100	
FRX27 On 07/03/2027 Spot Bond			10.37000	102.50125	10.37000	102.41680				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.58000	102.42985	10.58000	102.34237				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.03500	98.00029	11.03500	97.91309				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.27500	94.30860	11.27500	94.22291		321,734,380,000.00		28,535,200	50,808,600	
Total FRX31 SPOT								321,734,380,000.00		28,535,200	50,808,600	
Total For FRX31								321,734,380,000.00		28,535,200	50,808,600	
FRX32 On 31/03/2032 Spot Bond			11.33000	98.03727	11.33000	97.94874				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.82000	66.47274	12.82000	66.40508				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.86027				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.77684				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.75517				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.99178				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.77419				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.55538				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.58149				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.26257				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	100.92673				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.70769				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.73266				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.90398				0.00	0	
Total GH5C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.77000	118.68032	4.77000	118.51455				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.38952				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.74900	101.99656	9.74900	101.91728				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	99.83227				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.45000	103.19185	8.45000	103.12187				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.31019				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.99622				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.43807				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.87683				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.48512				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.88670				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.68210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.95561				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	102.28073				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.48354				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.18181				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.43756				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.31299				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.16939				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.62740				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	99.92472				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.84088				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.59335				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT49 On 10/06/2025 Spot Bond					0.00000	100.47126				0.00	0	2,100,000,00
Total GRT49 SPOT										0.00	0	2,100,000,00
Total For GRT49										0.00	0	2,100,000,00
GRT50 On 10/06/2027 Spot Bond					0.00000	100.88507				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.24741				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.25690				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.16985				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.94038				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	100.38125				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	100.38678				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	101.04489				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			10.07000	10.07000	10.07000	99.29304				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.79358				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.47711				0.00	0	
Total H116T3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.98555				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T2 On 30/06/2023 Spot Bond					0.00000	101.90202				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.43597				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.25302				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.26963				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	102.51435				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	101.77297				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.64682				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.10566				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.92882				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.28994				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.65083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.66491				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.46966				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.27176				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	102.01971				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	102.06499				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.17000	331.07782	4.17000	330.63191				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.30000	4.30000	4.30000	334.20082				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.32500	98.71540	11.32500	98.62531				0.00	0	448,700,00
Total HWAY30 SPOT										0.00	0	448,700,00
Total For HWAY30										0.00	0	448,700,00
HWAY3 On 28/02/2033 Spot Bond			5.39000	77.27660	5.39000	112.76580				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.77000	83.12246	12.77000	83.03723			493,174,846,000.00		38,619,800	95,426,531,20
Total HWAY34 SPOT									493,174,846,000.00		38,619,800	95,426,531,20
Total For HWAY34									493,174,846,000.00		38,619,800	95,426,531,20
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.83990	100.00000	12.75390				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
HWAY3 On 31/07/2035 Spot Bond			12.81000	82.10603	12.81000	82.02158				0.00	0	4,635,010,00
Total HWAY35 SPOT										0.00	0	4,635,010,00
Total For HWAY35										0.00	0	4,635,010,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.83367	100.00000	12.74771				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.70000	170.95353	3.70000	170.72883			118,615,963,080,000.00	32,058,368,400	500,028,228,40	
Total I2025 SPOT									18,615,963,080,000.00	32,058,368,400	500,028,228,40	
Total For I2025									18,615,963,080,000.00	32,058,368,400	500,028,228,40	
I2029 On 31/03/2029 Spot Bond			4.30000	122.78328	4.30000	122.61640			767,364,372,594,800.00	178,456,830,836	282,241,636,90	
Total I2029 SPOT									767,364,372,594,800.00	178,456,830,836	282,241,636,90	
Total For I2029									767,364,372,594,800.00	178,456,830,836	282,241,636,90	
I2031 On 31/01/2031 Spot Bond			4.42000	102.15374	4.42000	102.01351			13,260,000,000,000.00	3,000,000,000	4,700,000,00	
Total I2031 SPOT									13,260,000,000,000.00	3,000,000,000	4,700,000,00	
Total For I2031									13,260,000,000,000.00	3,000,000,000	4,700,000,00	
I2033 On 28/02/2033 Spot Bond			4.73500	116.65236	4.74000	116.44047			418,232,017,466,000.00	88,327,775,600	386,601,582,40	
Total I2033 SPOT									418,232,017,466,000.00	88,327,775,600	386,601,582,40	
Total For I2033									418,232,017,466,000.00	88,327,775,600	386,601,582,40	
I2038 On 31/01/2038 Spot Bond			4.88000	128.26623	4.88500	128.01082			133,424,502,549,440.00	27,341,086,588	448,320,024,70	
Total I2038 SPOT									133,424,502,549,440.00	27,341,086,588	448,320,024,70	
Total For I2038									133,424,502,549,440.00	27,341,086,588	448,320,024,70	
I2046 On 31/03/2046 Spot Bond			4.88000	111.73886	4.88000	111.58179			132,415,363,016,000.00	27,134,295,700	324,241,017,20	
Total I2046 SPOT									132,415,363,016,000.00	27,134,295,700	324,241,017,20	
Total For I2046									132,415,363,016,000.00	27,134,295,700	324,241,017,20	
I2050 On 31/12/2050 Spot Bond			4.91000	110.99556	4.88000	111.42000			136,275,709,570,000.00	27,754,727,000	444,245,543,20	
Total I2050 SPOT									136,275,709,570,000.00	27,754,727,000	444,245,543,20	
Total For I2050									136,275,709,570,000.00	27,754,727,000	444,245,543,20	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.99460			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.79292			0.00	0		
Total IBG02 SPOT									0.00	0		
Total For IBG02									0.00	0		
IBL109 On 07/12/2023 Spot Bond			3.97000	331.37010	3.97000	330.92907			0.00	0		
Total IBL109 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.27271				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.07717				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.73646				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.80706				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.61306				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.49638				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.43772				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.01511				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	102.19968				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.65857				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.67414				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.81840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.37126				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.96622				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.78327				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.99099				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.02432				0.00	600,000,000	300,000,000
Total IBL168 SPOT										0.00	600,000,000	300,000,000
Total For IBL168										0.00	600,000,000	300,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	101.80202				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.70463				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.68386				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.85921				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.54084				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.98309				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	101.84350				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.41842				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.01898				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.43715				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.12094				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.72272				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.96021				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.10976				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.74580				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.90755				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.88174				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.10985				0.00	0	
Total IBL216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.10314				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.21008				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.18845				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			9.00000	9.00000	9.00000	99.26477				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.08405				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.85151				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.69367				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	90.80542				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.40191				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.91638				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.04625				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.05371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.90000	9.90000	9.90000	98.28762				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.83852				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.83457				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.51494				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.82713				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.23901				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.68499				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.77873				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	103.54740				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.32501				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.37041				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL243 On 04/08/2023 Spot Bond					0.00000	101.17803				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.80500	10.80500	10.80500	97.94696				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.97642				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	99.99977				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.95000	99.85551	8.95000	99.76013				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.79714				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.17558				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.67547				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.40133				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.28604				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.22038				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	97.99151				0.00	0	
Total IBL260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.26617				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.29447				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.13360				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.55479				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.83556				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.93875				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.76088				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.36815				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	100.51459				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.23000	103.64333	10.23000	103.55767				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.38221				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.48000	99.64795	10.48000	99.56501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			11.71500	99.27919	11.71500	99.09223				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.04000	99.93280	11.04000	99.84481				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.29988				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.54137				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.16316				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.15363				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.76656				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.43514				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.79000	98.95279	9.79000	98.87530				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.26391				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.96141				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	102.64537				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.22902				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.38172				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.58119				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.94776				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.91577				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	99.84323				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.74294				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.07906				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.56009				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	102.16006				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.22038				0.00	0	
Total IPF34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.77468				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.78296				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.76216				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.77886				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.78296				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	100.62778				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.43301				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.75381				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.67813				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.88091				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.14879				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.35624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.02270				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			9.17000	97.69065	9.17000	97.61888				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.43818				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.18000	102.80859	8.18000	102.74005				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.31347				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.22000	102.02407	9.22000	101.94809				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.34655				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			9.16000	102.00546	9.16000	101.92997				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.97358				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	102.20690				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.40000	99.92070	9.40000	99.84550				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			10.09500	10.09500	10.09500	100.93132			126,187,500,000,000.00	12,500,000,000	12,500,000,00	
Total IVC221 SPOT									16,187,500,000,000.00	12,500,000,000	12,500,000,00	
Total For IVC221									16,187,500,000,000.00	12,500,000,000	12,500,000,00	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	103.65031				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.30068				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.87790				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			11.04000	11.04000	11.04000	99.27663				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.61582				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.41000	10.41000	10.41000	100.83246				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.71195				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.38500	9.38500	9.38500	101.28198				0.00	0	
Total IVC230 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			10.01000	10.01000	10.01000	101.30073				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.69886				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.02088				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.02049				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.89803				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.02168				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.63876				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.02064				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.01967				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.63314				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	99.89846				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.01999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.02042				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.51755	0.00000	102.31359				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				101.51755	0.00000	102.62044				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	101.76039				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	101.53243				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.96000	8.96000	8.96000	101.11352				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.54000	11.54000	11.54000	99.21350				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.02259				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.02500				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.51799				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	99.73726				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC258 On 13/06/2024 Spot Bond					0.00000	100.27842			0.00	0	
Total IVC258 SPOT									0.00	0	
Total For IVC258									0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	100.24777			0.00	0	
Total IVC259 SPOT									0.00	0	
Total For IVC259									0.00	0	
IVC260 On 02/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total IVC260 SPOT								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For IVC260								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
IVZ144 On 29/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.78103		0.00	0	0	
Total IVZ144 SPOT								0.00	0	0	
Total For IVZ144								0.00	0	0	
IVZ145 On 30/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.75676		0.00	0	0	
Total IVZ145 SPOT								0.00	0	0	
Total For IVZ145								0.00	0	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	111.71228		0.00	0	0	
Total JPM002 SPOT								0.00	0	0	
Total For JPM002								0.00	0	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.82123		0.00	0	0	
Total KAP014 SPOT								0.00	0	0	
Total For KAP014								0.00	0	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.46495		0.00	0	0	
Total KAP015 SPOT								0.00	0	0	
Total For KAP015								0.00	0	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.75875		0.00	0	0	
Total KAP017 SPOT								0.00	0	0	
Total For KAP017								0.00	0	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	102.48047		0.00	0	0	
Total KAP018 SPOT								0.00	0	0	
Total For KAP018								0.00	0	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.46010		0.00	0	0	
Total KAP019 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.22314				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.09462				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.87931				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.71883				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	101.99159				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	102.16980				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	99.82960				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	99.86696				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	100.87645				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.88907				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.54000	112.16465	10.54000	112.07076				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.24506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.74071				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.54740				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.78025				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.05465				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.20790				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.82168				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.83894				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.85619				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.14292				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.15356				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			15.02000	15.02000	15.02000	100.58141				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	100.86164				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.92340				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.31958				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.67787				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
MBF07: On 30/09/2025 Spot Bond					0.00000	100.02611				0.00	0	4,000,000,00
Total MBF073 SPOT										0.00	0	4,000,000,00
Total For MBF073										0.00	0	4,000,000,00
MBF07: On 31/05/2024 Spot Bond					0.00000	100.59118				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	100.60532				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.36002				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	99.98885				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.93223				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.16786				0.00	0	4,500,000,00
Total MBP049 SPOT										0.00	0	4,500,000,00
Total For MBP049										0.00	0	4,500,000,00
MBP05: On 26/03/2024 Spot Bond					0.00000	100.00166				0.00	0	
Total MBP052 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.79000	9.79000	9.79000	106.91296				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.15166				0.00	0	1,200,000,00
Total MMIG06 SPOT										0.00	0	1,200,000,00
Total For MMIG06										0.00	0	1,200,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.82430				0.00	541,000,000	2,405,500,00
Total MMIG07 SPOT										0.00	541,000,000	2,405,500,00
Total For MMIG07										0.00	541,000,000	2,405,500,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.14736				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.46000	97.07471	10.46000	96.99363				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.67018				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.69000	91.99214	10.69000	91.86553				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.35843				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			11.02500	96.52573	11.02500	96.44133				0.00	0	10,300,00
Total MML06 SPOT										0.00	0	10,300,00
Total For MML06										0.00	0	10,300,00
MTN10 On 11/10/2024 Spot Bond					0.00000	103.34288				0.00	0	460,000,00
Total MTN10 SPOT										0.00	0	460,000,00
Total For MTN10										0.00	0	460,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.92475				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.53370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.26106				0.00	0	140,000,00
Total MTN17 SPOT										0.00	0	140,000,00
Total For MTN17										0.00	0	140,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.59405				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.16079				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.67678				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	99.85799				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.56669				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.38500	98.66600	10.38500	98.58324				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.55877				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.43798				0.00	0	901,600,00
Total MTN25 SPOT										0.00	0	901,600,00
Total For MTN25										0.00	0	901,600,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.63771				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.10593				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN28 On 15/03/2025 Spot Bond					0.00000	100.86175				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.38978				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.84117				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.66592				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.12798				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.09544				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.51941				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.01699				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.85459				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.98201				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.84584				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.84596				0.00	0	
Total MWAR08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR08										0.00	0	
MWAR08 On 22/11/2025 Spot Bond					0.00000	100.81803				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR09 On 22/11/2023 Spot Bond					0.00000	100.76660				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.02275				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.03284				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.04209				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.19000	103.98491	10.19000	103.89875				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.30000	102.16813	11.30000	102.07510				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.55030				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	102.09089				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.48281				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.37926				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.21393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			9.75000	102.57500	9.75000	102.49542				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			9.73000	103.04517	9.73000	102.96407				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			10.08000	101.42655	10.08000	101.34483				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.85000	101.96489	9.85000	101.88457				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			10.25000	105.80390	10.25000	105.71629				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.91800	104.82313	8.91800	104.74860				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			10.29000	103.34278	10.29000	103.25827				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	102.39659				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	103.81501				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.88500	104.49606	9.88500	104.41391				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.56500	104.10116	8.56500	104.02856				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29 On 31/07/2026 Spot Bond			10.03000	105.43979	10.03000	105.35431				0.00	0	11,276,30
Total NBK29A SPOT										0.00	0	11,276,30
Total For NBK29A										0.00	0	11,276,30
NBK30 On 20/02/2024 Spot Bond			9.72000	103.24319	9.72000	103.16202				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			9.32000	101.19098	9.32000	101.11613				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.64907				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	85.20408				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.75394				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.45560				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.46477				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.99775				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.32087				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50 On 09/11/2025 Spot Bond					0.00000	101.57144				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	101.13180				0.00	0	
Total NBK52B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.54927				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.94099				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.48468				0.00	0	
Total NBK55B SPOT										0.00	0	
Total For NBK55B										0.00	0	
NBK56I On 01/08/2026 Spot Bond					0.00000	101.46703				0.00	0	
Total NBK56B SPOT										0.00	0	
Total For NBK56B										0.00	0	
NBK57I On 01/08/2029 Spot Bond					0.00000	101.24822				0.00	0	
Total NBK57B SPOT										0.00	0	
Total For NBK57B										0.00	0	
NBK58I On 24/02/2025 Spot Bond					0.00000	100.91369				0.00	0	
Total NBK58B SPOT										0.00	0	
Total For NBK58B										0.00	0	
NBK59I On 24/02/2027 Spot Bond					0.00000	100.96682				0.00	0	15,200,000,00
Total NBK59B SPOT										0.00	0	15,200,000,00
Total For NBK59B										0.00	0	15,200,000,00
NBK60I On 15/04/2024 Spot Bond					0.00000	101.78611				0.00	0	
Total NBK60B SPOT										0.00	0	
Total For NBK60B										0.00	0	
NBK61I On 21/02/2026 Spot Bond					0.00000	100.70406				0.00	0	
Total NBK61B SPOT										0.00	0	
Total For NBK61B										0.00	0	
NBK62I On 15/04/2028 Spot Bond					0.00000	102.12702				0.00	0	
Total NBK62B SPOT										0.00	0	
Total For NBK62B										0.00	0	
NBK63I On 21/02/2028 Spot Bond					0.00000	101.29159				0.00	0	
Total NBK63B SPOT										0.00	0	
Total For NBK63B										0.00	0	
NBK64I On 21/02/2030 Spot Bond					0.00000	100.78344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.78944				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91423				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			11.28500	102.37378	11.28500	102.28219				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01596				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.94000	102.44953	10.94000	102.36061				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01637				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01683				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01764				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.49218				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.49218				0.00	0	
Total NDAL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.86754				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.76451				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.13164				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.68834				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.21780				0.00	900,000,000	1,480,000,000
Total NGL08 SPOT										0.00	900,000,000	1,480,000,000
Total For NGL08										0.00	900,000,000	1,480,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	100.87272				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.88965				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.90883				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.94480				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	101.36647				0.00	0	10,000,000
Total NGT103 SPOT										0.00	0	10,000,000
Total For NGT103										0.00	0	10,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	105.53245				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.98609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT105 On 05/08/2025 Spot Bond					0.00000	104.68545				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT106 On 19/11/2025 Spot Bond					0.00000	105.25904				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	104.41748				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	101.57151				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	101.30565				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	102.76725				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 10/12/2027 Spot Bond					0.00000	100.32279				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT112 On 16/06/2026 Spot Bond					0.00000	102.01703				0.00	0	3,790,000.00
Total NGT1G SPOT										0.00	0	3,790,000.00
Total For NGT1G										0.00	0	3,790,000.00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.32028				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	105.63617				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
NHM016 On 25/05/2024 Spot Bond					0.00000	103.26423				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	

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 25/11/2023 Spot Bond					0.00000	101.96906				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.94162				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	99.99950				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.85453				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	100.74204				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	100.82024				0.00	2,100,000,000	1,050,000,000
Total NHM025 SPOT										0.00	2,100,000,000	1,050,000,000
Total For NHM025										0.00	2,100,000,000	1,050,000,000
NHM02 On 25/05/2028 Spot Bond					0.00000	100.87844				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.82000	5.82000	5.82000	227.07631				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.70000	4.70000	4.70000	219.13615				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.45500	4.45500	4.45500	168.75106				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	116.95066				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.63500	5.63500	5.63500	117.39040				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.56000	4.56000	4.56000	168.47841				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	278.44689	3.45000	278.08742				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.36000	4.36000	4.36000	168.99824				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.34500	4.34500	4.34500	222.56744				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.49000	221.46287	4.49000	221.15847				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.53500	92.83478	5.53500	118.74394				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.20977				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	148.85909				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.62298				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.08474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.16905				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.25044				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.62988				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	97.64712				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.82863				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.13385				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.12850				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.34548				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.31543				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.90958				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	94.15158				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.31977				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.43465				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.82191				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.42277				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.51590				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.11278				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.25191				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.11278				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.61438				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	91.27291				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.01768				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.10818				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.32000	11.32000	11.32000	99.75704				0.00	0	24,621,00
Total NN177 SPOT										0.00	0	24,621,00
Total For NN177										0.00	0	24,621,00
NN178 On 02/04/2029 Spot Bond			10.66000	10.66000	10.66000	99.82515				0.00	0	21,335,40
Total NN178 SPOT										0.00	0	21,335,40
Total For NN178										0.00	0	21,335,40
NN179 On 15/09/2028 Spot Bond			10.68500	10.68500	10.68500	98.89357				0.00	0	17,100,00
Total NN179 SPOT										0.00	0	17,100,00
Total For NN179										0.00	0	17,100,00
NN196 On 22/02/2024 Spot Bond					0.00000	100.78552				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,400,000,000,000.00	30,004,000,000	15,000,000,00	
Total NN226 SPOT									10,400,000,000,000.00	30,004,000,000	15,000,000,00	
Total For NN226									10,400,000,000,000.00	30,004,000,000	15,000,000,00	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.94217				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	153.22000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	142.31000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	155.60000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	153.69000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	149.35147				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	100.84667				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 27/06/2023 Spot Bond					0.00000	99.90170				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	99.82933				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF10(On 30/03/2028 Spot Bond					0.00000	99.80133				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10(On 03/07/2023 Spot Bond					0.00000	99.75976				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10(On 21/04/2028 Spot Bond					0.00000	100.01825				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10(On 04/05/2028 Spot Bond					0.00000	101.42159				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	122.97135				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	88.93802				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	100.87785				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2055 Spot Bond					0.00000	97.08033				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	100.83693				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	100.84553				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	108.66161				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2(On 22/05/2055 Spot Bond					0.00000	93.99771				0.00	0	
Total NQ1B20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.89710				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.86273				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.29614				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.75514				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			12.05000	101.62893	12.05000	101.53151				0.00	0	492,800,00
Total NRA028 SPOT										0.00	0	492,800,00
Total For NRA028										0.00	0	492,800,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.05104	100.00000	13.95796				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	100.75936				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.78662				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.42587				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.31329				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.50541				0.00	1,890,000,000	1,190,000,00
Total NTC35 SPOT										0.00	1,890,000,000	1,190,000,00
Total For NTC35										0.00	1,890,000,000	1,190,000,00
NTC36 On 07/09/2027 Spot Bond					0.00000	101.11819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.84441				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.25218				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.97068				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.30378				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.12732				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.21000	105.65092	9.21000	105.57339				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			9.69000	106.41701	9.69000	106.33495				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	100.85181				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.76395				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.93631				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.71769				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML15 On 28/10/2027 Spot Bond					0.00000	101.41453				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.75183				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.53937				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.01304				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.29157				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.69747				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.32854				0.00	0	3,600,000,00
Total PEP04 SPOT										0.00	0	3,600,000,00
Total For PEP04										0.00	0	3,600,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	100.52377				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.60849				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.98291				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.67344				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.65800				0.00	0	
Total PMM59 SPOT										0.00	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 PMM59									0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.66736			0.00	0	
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			9.35500	103.48094	9.54000	102.85312			891,654,300,186,000.00	2,874,575,553,200	1,123,476,953,200
Total R186 SPOT									1,654,300,186,000.00	874,575,553,200	123,476,953,200
Total For R186									1,654,300,186,000.00	874,575,553,200	123,476,953,200
R197 On 07/12/2023 Spot Bond			3.20000	332.50031	2.90000	332.52796			277,440,000,000,000.00	86,700,000,000	490,060,000,000
Total R197 SPOT									7,440,000,000,000.00	86,700,000,000	490,060,000,000
Total For R197									7,440,000,000,000.00	86,700,000,000	490,060,000,000
R202 On 07/12/2033 Spot Bond			4.82000	247.47399	4.82000	247.12731			317,012,364,000.00	65,770,200	121,713,971,000
Total R202 SPOT									317,012,364,000.00	65,770,200	121,713,971,000
Total For R202									317,012,364,000.00	65,770,200	121,713,971,000
R2030 On 31/01/2030 Spot Bond			10.70500	90.64204	10.84500	89.96818			251,533,798,071,000.00	2,545,682,746,200	1,965,073,748,500
Total R2030 SPOT									1,533,798,071,000.00	545,682,746,200	365,073,748,500
Total For R2030									1,533,798,071,000.00	545,682,746,200	365,073,748,500
R2032 On 31/03/2032 Spot Bond			11.29000	85.29212	11.41000	84.63512			667,128,528,890,000.00	1,741,995,441,000	1,788,423,933,000
Total R2032 SPOT									1,712,852,890,000.00	741,995,441,000	788,423,933,000
Total For R2032									1,712,852,890,000.00	741,995,441,000	788,423,933,000
R2035 On 28/02/2035 Spot Bond			11.88500	84.06618	11.95000	83.63843			182,569,735,541,000.00	1,782,294,466,600	1,053,299,856,400
Total R2035 SPOT									12,569,735,541,000.00	782,294,466,600	353,299,856,400
Total For R2035									12,569,735,541,000.00	782,294,466,600	353,299,856,400
R2037 On 31/01/2037 Spot Bond			12.19500	79.16844	12.25000	78.79733			880,012,063,025,500.00	1,220,173,190,900	1,397,019,422,100
Total R2037 SPOT									10,012,063,025,500.00	220,173,190,900	397,019,422,100
Total For R2037									10,012,063,025,500.00	220,173,190,900	397,019,422,100
R2040 On 31/01/2040 Spot Bond			12.39500	79.94049	12.44500	79.57939			949,854,835,796,000.00	641,375,944,800	915,329,948,200
Total R2040 SPOT									19,854,835,796,000.00	641,375,944,800	315,329,948,200
Total For R2040									19,854,835,796,000.00	641,375,944,800	315,329,948,200
R2044 On 31/01/2044 Spot Bond			12.45000	76.25921	12.48000	76.01355			920,165,274,795,000.00	1,037,764,279,100	1,805,960,360,400
Total R2044 SPOT									10,165,274,795,000.00	37,764,279,100	305,960,360,400
Total For R2044									10,165,274,795,000.00	37,764,279,100	305,960,360,400
R2048 On 28/02/2048 Spot Bond			12.39000	74.90890	12.42000	74.66308			969,119,451,008,000.00	1,611,712,627,200	1,440,584,764,600
Total R2048 SPOT									19,119,451,008,000.00	611,712,627,200	440,584,764,600
Total For R2048									19,119,451,008,000.00	611,712,627,200	440,584,764,600
R2053 On 31/03/2053 Spot Bond			12.45500	96.23837	12.47500	95.99646			898,262,491,588,500.00	232,698,714,700	276,067,026,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2053 SPOT									18,262,491,588,500.00	232,698,714,700	276,067,026,00
Total For R2053									18,262,491,588,500.00	232,698,714,700	276,067,026,00
R209 On 31/03/2036 Spot Bond			11.94500	64.63202	12.01000	64.26662			686,025,571,043,500.00	978,319,428,300	953,338,781,50
Total R209 SPOT									16,025,571,043,500.00	978,319,428,300	953,338,781,50
Total For R209									16,025,571,043,500.00	978,319,428,300	953,338,781,50
R210 On 31/03/2028 Spot Bond			4.03000	225.96637	3.99000	226.06090			58,396,840,522,410.00	14,490,531,147	323,983,823,04
Total R210 SPOT									18,396,840,522,410.00	14,490,531,147	323,983,823,04
Total For R210									18,396,840,522,410.00	14,490,531,147	323,983,823,04
R213 On 28/02/2031 Spot Bond			11.09500	81.42059	11.21500	80.82542			878,521,438,597,500.00	529,835,190,500	1,141,345,924,70
Total R213 SPOT									18,521,438,597,500.00	529,835,190,500	141,345,924,70
Total For R213									18,521,438,597,500.00	529,835,190,500	141,345,924,70
R214 On 28/02/2041 Spot Bond			12.26500	60.78841	12.31500	60.49269			498,695,330,357,000.00	611,389,753,800	474,408,413,70
Total R214 SPOT									18,695,330,357,000.00	611,389,753,800	474,408,413,70
Total For R214									18,695,330,357,000.00	611,389,753,800	474,408,413,70
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.82007			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.34095			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.64336			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.38284			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.57200			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.19073			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.12199			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	

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 26/07/2024 Spot Bond					0.00000	102.15445				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.31113				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.05294				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.05453				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.05602				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.38652				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.38952				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13' On 13/05/2026 Spot Bond					0.00000	101.42483				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16' On 07/12/2023 Spot Bond					0.00000	100.60899				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17' On 14/11/2025 Spot Bond					0.00000	101.37094				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30' On 17/11/2023 Spot Bond					0.00000	101.38953				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40' On 29/01/2024 Spot Bond					0.00000	101.86550				0.00	0	
Total RED402 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.66390				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.44219				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	102.62194				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	102.86715				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.42639				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.77672				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.72432				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.01535				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.84610				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.46086				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.21825				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.98863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.21397				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.01226				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.01201				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.01531				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.01451				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.01892				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.01812				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.02771				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.02691				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.82507				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RN203(On 17/09/2030 Spot Bond					0.00000	99.12242				0.00	0	57,649,114,40
Total RN2030 SPOT										0.00	0	57,649,114,40
Total For RN2030										0.00	0	57,649,114,40
RW23 On 10/12/2023 Spot Bond			10.47000	99.96624	10.47000	99.88421				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.31000	92.40227	12.31000	92.31183				0.00	0	1,934,80
Total RW28 SPOT										0.00	0	1,934,80
Total For RW28										0.00	0	1,934,80
RW31 On 30/06/2031 Spot Bond			12.52500	90.74668	12.52500	90.65586				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.31264				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.52500	93.11158	11.52500	93.02564				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	101.44270				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.75691				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			10.01500	101.21136	10.01500	101.13077				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.28521				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.81000	103.69761	9.81000	103.61535				0.00	0	
Total SBS27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			10.02000	96.19697	10.02000	96.12034				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.31500	98.67701	10.31500	98.59569				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.95000	102.85648	9.95000	102.77509				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.94000	102.47671	9.94000	102.39436			23,856,000,000,000.00	2,400,000,000	1,200,000,000	
Total SBS38 SPOT									23,856,000,000,000.00	2,400,000,000	1,200,000,000	
Total For SBS38									23,856,000,000,000.00	2,400,000,000	1,200,000,000	
SBS39 On 29/01/2030 Spot Bond			10.93500	98.30132	10.93500	98.21462			0.00	0	0	
Total SBS39 SPOT									0.00	0	0	
Total For SBS39									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			9.95000	102.70705	9.95000	102.62578			0.00	0	0	
Total SBS42 SPOT									0.00	0	0	
Total For SBS42									0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			10.43000	102.64105	10.43000	102.55601			0.00	0	0	
Total SBS43 SPOT									0.00	0	0	
Total For SBS43									0.00	0	0	
SBS51 On 31/01/2024 Spot Bond			9.61000	9.61000	9.61000	103.93707			0.00	0	0	
Total SBS51 SPOT									0.00	0	0	
Total For SBS51									0.00	0	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.55747			0.00	0	0	
Total SBS52 SPOT									0.00	0	0	
Total For SBS52									0.00	0	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.67097			0.00	0	0	
Total SBS53 SPOT									0.00	0	0	
Total For SBS53									0.00	0	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.09664			0.00	0	0	
Total SBS57 SPOT									0.00	0	0	
Total For SBS57									0.00	0	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.58936			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.64339				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.09401				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.34178				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.38059				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.75327				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.11816				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.59069				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.61982				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.39728				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.95076				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.69915				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS75 On 26/04/2027 Spot Bond					0.00000	102.65939				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	103.31628				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	102.30455				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.58907				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.41371				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.43500	10.43500	10.43500	98.90608				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.80000	331.61898	3.80000	331.18207				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	231.90258				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.76047				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.17452				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	101.63281				0.00	0	20,526,30
Total SBT103 SPOT										0.00	0	20,526,30
Total For SBT103										0.00	0	20,526,30
SBT10 On 30/09/2025 Spot Bond					0.00000	103.56301				0.00	0	
Total SBT104 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.83497				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	104.72257				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10€ On 13/07/2027 Spot Bond					0.00000	104.57511				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10€ On 31/12/2027 Spot Bond					0.00000	100.01946				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT11C On 30/06/2028 Spot Bond					0.00000	100.68772				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT20€ On 03/12/2023 Spot Bond					0.00000	100.93076				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20€ On 03/12/2023 Spot Bond			10.42500	100.60021	10.42500	100.51784				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20€ On 16/04/2024 Spot Bond					0.00000	101.83748				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	102.30368				0.00	900,000,000	3,450,000,00
Total SBT206 SPOT										0.00	900,000,000	3,450,000,00
Total For SBT206										0.00	900,000,000	3,450,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	103.75899				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT20€ On 28/11/2025 Spot Bond					0.00000	102.88739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.96154				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.69913				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.48198				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.49000	94.93488	10.49000	94.85448				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.15374				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.01357				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.00300				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.03443				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.05572				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.04515				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.02405				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.05546				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.07676				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.07146				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.06614				0.00	300,000,000	150,000,000
Total SLRC8 SPOT										0.00	300,000,000	150,000,000
Total For SLRC8										0.00	300,000,000	150,000,000
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.09750				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.69139				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.55965				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	102.00768				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	102.02876				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	102.35186				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.19483				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.76034				0.00	0	
Total SPDA14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.77066				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.76119				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.77311				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.23663				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.71461				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.74137				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	102.37968				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.98718				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	102.27255				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	99.84309				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.76607				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	99.85236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.35883				0.00	0	12,000,000.00
Total SSA08 SPOT										0.00	0	12,000,000.00
Total For SSA08										0.00	0	12,000,000.00
SSN01 On 31/01/2025 Spot Bond			5.20000	5.20000	5.20000	166.82925				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.51500	103.00573	9.51500	102.92727				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.70500	83.15192	10.70500	83.08127				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.89551				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	102.21995				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			9.97000	101.86465	9.97000	101.78365				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.48500	119.60218	5.48500	119.42771				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.28060				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.25609				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	102.42254				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 08/12/2023 Spot Bond			3.93000	3.93000	3.93000	330.98856				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.60500	4.60500	4.60500	168.36176				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.78500	5.78500	5.78500	115.39461				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			5.14000	5.14000	5.14000	117.26099				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.17000	5.17000	5.17000	214.68687				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.61973				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	101.90049				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.72728				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.32400				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	101.26816				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			5.69500	5.69500	5.69500	229.47437				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	101.45692				0.00	0	
Total SSN089 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.90431				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.51000	87.28916	11.51000	87.20824				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.06046				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.15000	215.18116	5.15000	214.87406				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.77000	228.36915	5.77000	228.03195				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.89364				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2023 Spot Bond					0.00000	100.39180				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.58673				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.63262				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.41582				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.62429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			8.26000	8.26000	8.26000	100.05402				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	96.86975				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	98.92088				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.92621	110.93793	4.92621	110.78157				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.93130	45.53636	4.93130	110.42860				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	102.40549				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.35689				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	100.83365				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19(On 20/09/2023 Spot Bond					0.00000	100.07549				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19(On 17/11/2023 Spot Bond			5.39000	5.39000	5.39000	100.03840				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19(On 03/08/2023 Spot Bond					0.00000	101.20200				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN19 On 17/05/2028 Spot Bond					0.00000	100.94247				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20 On 21/08/2023 Spot Bond					0.00000	100.84200				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20 On 23/08/2023 Spot Bond					0.00000	100.73061				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20 On 30/05/2028 Spot Bond					0.00000	100.69283				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20 On 13/09/2023 Spot Bond					0.00000	100.25168				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	101.29379				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	102.08431				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20 On 03/03/2028 Spot Bond					0.00000	100.88144				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF00 On 01/03/2027 Spot Bond					0.00000	103.06193				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF00 On 01/02/2026 Spot Bond					0.00000	100.54651				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.03000	100.07239	10.03000	99.99213				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1 On 21/08/2024 Spot Bond					0.00000	100.82317				0.00	0	
Total T16A10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.80753				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.76754				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.82546				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.78252				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.54215				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.78252				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			8.16000	100.24712	8.16000	100.18070				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.67000	100.43774	8.67000	100.36711				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.70948				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.76983				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.78690				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.78259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.24000	100.61788	10.24000	100.53465				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.21367				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.16988				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.95998				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.57646				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.08315				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.25045				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.98218				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.73163				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.62233				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.66901				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	99.83145				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.87171				0.00	0	2,000,000.00
Total TFS168 SPOT										0.00	0	2,000,000.00
Total For TFS168										0.00	0	2,000,000.00
TFS169 On 30/11/2024 Spot Bond					0.00000	100.54173				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.62168				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.77111				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.85101				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.23251				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.40863				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.25983				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.26432				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	100.78280				0.00	0	
Total TH16A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.44000	101.89390	9.44000	101.81604				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.78711				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.78452				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.71000	100.93990	6.71000	100.88471				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.80352				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.94281				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.83632				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.83028				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.87168				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.86047				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.01547				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.08850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.04555				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.82128				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.80837				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.80406				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.85227				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.83248				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.82989				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.01034				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.97860				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.95885				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.73352				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B On 21/08/2027 Spot Bond					0.00000	100.80414				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.63244				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.86444				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.84722				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.95044				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.93325				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.78064				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.73356				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.39000	102.03965	10.39000	101.95543				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.40497				0.00	16,810,000,000	16,810,000,000
Total TL26 SPOT										0.00	16,810,000,000	16,810,000,000
Total For TL26										0.00	16,810,000,000	16,810,000,000
TL28 On 24/04/2025 Spot Bond			10.60000	99.42798	10.60000	99.34384				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.05199				0.00	0	700,000,000
Total TL29 SPOT										0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL29									0.00	0	700,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	100.30886			0.00	6,600,000,000	16,600,000,00
Total TL30 SPOT									0.00	6,600,000,000	16,600,000,00
Total For TL30									0.00	6,600,000,000	16,600,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.91466			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.48803			0.00	100,000,000,000	5,000,000,00
Total TL32 SPOT									0.00	100,000,000,000	5,000,000,00
Total For TL32									0.00	100,000,000,000	5,000,000,00
TL33 On 09/03/2033 Spot Bond					0.00000	100.40179			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			10.57000	101.49104	10.57000	101.40620		4,228,000,000,000.00	400,000,000	201,500,00	
Total TN23 SPOT								4,228,000,000,000.00	400,000,000	201,500,00	
Total For TN23								4,228,000,000,000.00	400,000,000	201,500,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	77.25100	100.00000	76.78842		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			10.89000	100.70522	10.89000	100.61676		432,775,134,000.00	39,740,600	157,709,795,00	
Total TN25 SPOT								432,775,134,000.00	39,740,600	157,709,795,00	
Total For TN25								432,775,134,000.00	39,740,600	157,709,795,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	28.46613	100.00000	28.27547		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			12.08000	90.43510	12.08000	90.34867		410,202,976,000.00	33,957,200	21,182,703,50	
Total TN27 SPOT								410,202,976,000.00	33,957,200	21,182,703,50	
Total For TN27								410,202,976,000.00	33,957,200	21,182,703,50	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.38981	100.00000	12.30818		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN29 On 07/02/2029 Spot Bond			11.77500	97.81407	11.77500	97.72137		0.00	0		
Total TN29 SPOT								0.00	0		
Total For TN29								0.00	0		
TN30 On 09/10/2030 Spot Bond			12.44500	93.05437	12.44500	92.96232		0.00	0	913,469,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30 SPOT										0.00	0	913,469,90
Total For TN30										0.00	0	913,469,90
TN30/R On 09/10/2030 Spot Bond			8.00000	115.81803	8.00000	115.74358				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			13.15700	94.14236	13.15700	94.04300				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.48500	84.09146	13.48500	84.00156				0.00	0	764,820,20
Total TN40 SPOT										0.00	0	764,820,20
Total For TN40										0.00	0	764,820,20
TN40/R On 09/10/2040 Spot Bond			10.75000	102.25662	10.75000	102.16889				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.19199				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.30760				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.10000	103.22190	6.10000	104.63278				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.13365				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.01165				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.01238				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.01358				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3 On 20/06/2026 Spot Bond			8.56000	97.66664	8.56000	97.59956				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.86916				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			10.57000	100.83275	10.57000	100.74765				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.86916				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.57000	101.00521	9.57000	100.92784				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.68878				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.31793				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.01806				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.01566				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.03120				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.03120				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	94.62862				0.00	0	
Total TSP264 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP264										0.00	0	
TSP264 On 08/03/2024 Spot Bond					0.00000	94.08133				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.72478				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.65360				0.00	1,100,000,000	550,000,000
Total TU1B11 SPOT										0.00	1,100,000,000	550,000,000
Total For TU1B11										0.00	1,100,000,000	550,000,000
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.11674				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.88777				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.63143				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.56733				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.22016				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	100.72014				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	100.55312				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			11.86000	102.06928	11.86000	101.97345				0.00	0	12,686,200

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 UG26 SPOT										0.00	0	12,686,20
Total For UG26										0.00	0	12,686,20
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.97678				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.04515				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.99258				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.06093				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.97151				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.07671				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			11.07500	11.07500	11.07500	99.02921				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	101.18931				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	101.30800				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.07671				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.10195				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.36072				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.21333				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.23432				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.20283				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.48578				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.78972				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.64686				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.51757				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.16708				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.16701				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.92778				0.00	0	160,000,00
Total WHL03 SPOT										0.00	0	160,000,00
Total For WHL03										0.00	0	160,000,00
Total for SPOT										1.85e+0176,506,183,639,371	249,457,578,42	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									1.85e+017	506,183,639,371	249,457,578,43
Total Futures									1.85e+017	506,183,664,877	249,458,889,11
Total Options									0.00	0	184,94
Grand Total:									1.85e+017	506,183,664,877	249,459,074,05