



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/07/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2023	Bond Future			12.64506	74.05696	12.85222	73.14255			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.78780	71.90722	13.00379	70.97284			0.00	0	
ES33	On	01/02/2024	Bond Future			12.92947	73.56080	13.15489	72.60523			0.00	0	
ES33	On	02/05/2024	Bond Future			13.07582	71.45086	13.31128	70.47303			0.00	0	
ES33	On	01/08/2024	Bond Future			13.22761	73.09734	13.47375	72.09658			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.13380	70.38792	13.31032	69.50659			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.27161	67.69152	13.45533	66.79098			0.00	0	
ES42	On	01/02/2024	Bond Future			13.40194	69.24843	13.59296	68.32746			0.00	0	
ES42	On	02/05/2024	Bond Future			13.54132	66.57681	13.74038	65.63441			0.00	0	
ES42	On	01/08/2024	Bond Future			13.68270	68.10998	13.89003	67.14542			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	03/08/2023	Bond Future			169.67154	169.67154	169.72570	169.72570			0.00	0	1,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/11/2023	Bond Future			173.44908	173.44908	173.50542	173.50542			0.00	0	4,8
I2025	On	01/02/2024	Bond Future			175.64366	175.64366	175.70177	175.70177			0.00	0	
I2025	On	02/05/2024	Bond Future			179.68111	179.68111	179.73990	179.73990			0.00	0	
I2025	On	01/08/2024	Bond Future			181.98544	181.98544	182.04433	182.04433			0.00	0	
Total I2025 Future												0.00	0	6,15
Total For I2025												0.00	0	6,15
I2029	On	03/08/2023	Bond Future			122.99733	122.99733	123.06084	123.06084			0.00	0	1,8
I2029	On	02/11/2023	Bond Future			124.40408	124.40408	124.46971	124.46971			0.00	0	1,1
I2029	On	01/02/2024	Bond Future			127.26453	127.26453	127.33216	127.33216			0.00	0	
I2029	On	02/05/2024	Bond Future			128.82227	128.82227	128.89077	128.89077			0.00	0	
I2029	On	01/08/2024	Bond Future			131.79382	131.79382	131.86322	131.86322			0.00	0	
Total I2029 Future												0.00	0	3,04
Total For I2029												0.00	0	3,04
I2033	On	03/08/2023	Bond Future			116.85638	116.85638	116.75343	116.75343			0.00	0	7,1
I2033	On	02/11/2023	Bond Future			118.03339	118.03339	117.92875	117.92875			0.00	0	2
I2033	On	01/02/2024	Bond Future			120.74732	120.74732	120.64074	120.64074			0.00	0	
I2033	On	02/05/2024	Bond Future			122.06012	122.06012	121.95049	121.95049			0.00	0	
I2033	On	01/08/2024	Bond Future			124.87578	124.87578	124.76294	124.76294			0.00	0	
Total I2033 Future												0.00	0	7,42
Total For I2033												0.00	0	7,42
I2038	On	03/08/2023	Bond Future			126.51697	126.51697	126.51004	126.51004			0.00	0	1,7
I2038	On	02/11/2023	Bond Future			129.33376	129.33376	129.32742	129.32742			0.00	0	2,9
I2038	On	01/02/2024	Bond Future			130.28981	130.28981	130.28358	130.28358			0.00	0	
I2038	On	02/05/2024	Bond Future			133.28451	133.28451	133.27780	133.27780			0.00	0	
I2038	On	01/08/2024	Bond Future			134.28821	134.28821	134.28013	134.28013			0.00	0	
Total I2038 Future												0.00	0	4,65
Total For I2038												0.00	0	4,65
I2046	On	03/08/2023	Bond Future			111.72960	111.72960	111.72425	111.72425			0.00	0	12,4
I2046	On	02/11/2023	Bond Future			112.12484	112.12484	112.11979	112.11979			0.00	0	5,0
I2046	On	01/02/2024	Bond Future			114.70298	114.70298	114.69839	114.69839			0.00	0	
I2046	On	02/05/2024	Bond Future			115.19027	115.19027	115.18494	115.18494			0.00	0	
I2046	On	01/08/2024	Bond Future			117.84697	117.84697	117.84067	117.84067			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			110.93249	110.93249	110.92714	110.92714			0.00	0	9,5
I2050	On	02/11/2023	Bond Future			113.40219	113.40219	113.39731	113.39731			0.00	0	4,4
I2050	On	01/02/2024	Bond Future			113.76327	113.76327	113.75854	113.75854			0.00	0	
I2050	On	02/05/2024	Bond Future			116.37800	116.37800	116.37278	116.37278			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			116.75453	116.75453	116.74821	116.74821			0.00	0	
Total I2050 Future												0.00	0	14,07
Total For I2050												0.00	0	14,07
R186	On	03/08/2023	Bond Future			9.22999	104.96097	9.36963	104.55615		4.55	1,221,430,807.89	11,637	30,70
R186	On	02/11/2023	Bond Future			9.25595	107.27189	9.40851	106.85879		4.40	1,221,397,739.54	11,386	81,16
R186	On	01/02/2024	Bond Future			9.25572	104.40173	9.42349	103.97967		4.25	0.00	0	
R186	On	02/05/2024	Bond Future			9.25555	106.77740	9.44180	106.34535		3.82	0.00	0	
R186	On	01/08/2024	Bond Future			9.25173	103.90475	9.46044	103.46228		3.58	0.00	0	
Total R186 Future												2,442,828,547.43	23,023	111,87
R186	On	03/08/2023	Bond Future	9.74	Call			1,238.66000	1.23866	1,564,310	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			174.51000	0.17451	95,340	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,262.01000	1.26201	1,589,700	5.30	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			169.32000	0.16932	92,190	5.30	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,215.44000	1.21544	1,539,020	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			179.84000	0.17984	98,600	5.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,066.32000	1.06632	867,080	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			262.13000	0.26213	196,800	4.82	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Call			718.24000	0.71824	890,940	4.31	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Put			1,419.47000	1.41947	1,179,070	4.31	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,002.47000	1.00247	1,214,630	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,079.51000	1.07951	878,570	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,016.31000	1.01631	1,230,170	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,030.25000	1.03025	1,245,810	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,053.24000	1.05324	855,700	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,949.13000	2.94913	3,296,900	4.82	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,418.05000	1.41805	1,648,960	4.25	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			1,226.30000	1.22630	1,035,150	4.25	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,432.57000	1.43257	1,664,730	4.26	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,215.79000	1.21579	1,025,890	4.26	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,447.16000	1.44716	1,680,550	4.26	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,205.36000	1.20536	1,016,690	4.26	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			3,692.70000	3.69270	3,333,380	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			3,671.95000	3.67195	3,313,370	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			269.53000	0.26953	343,750	3.42	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			3,651.23000	3.65123	3,293,400	3.42	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			1,859.21000	1.85921	2,115,580	3.95	0.00	0	2,00
R186	On	02/05/2024	Bond Future	9.73	Put			1,195.22000	1.19522	1,019,540	3.95	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			262.76000	0.26276	335,490	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			2,952.24000	2.95224	3,264,430	4.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	10.40	Put		765.65000	0.76565	645,790	4.31		0.00	0	2,000
R186	On	02/05/2024	Bond Future	8.00	Call		266.13000	0.26613	339,600	3.43		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		715.61000	0.71561	867,580	3.24		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		2,361.23000	2.36123	2,070,730	3.24		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		723.52000	0.72352	876,550	3.24		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		2,347.56000	2.34756	2,058,120	3.24		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		707.38000	0.70738	858,260	3.23		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		2,374.58000	2.37458	2,082,990	3.23		0.00	0	
Total R186 Option												0.00	0	7,450
Total For R186											2,442,828,547.43	23,023	119,360	
R197	On	03/08/2023	Bond Future			334.74366	334.74366	334.75059	334.75059			0.00	0	4
R197	On	02/11/2023	Bond Future			342.19621	342.19621	342.20519	342.20519			0.00	0	
Total R197 Future												0.00	0	4
Total For R197											0.00	0	4	
R202	On	03/08/2023	Bond Future			247.28886	247.28886	247.27683	247.27683			0.00	0	5,300
R202	On	02/11/2023	Bond Future			252.79439	252.79439	252.78333	252.78333			0.00	0	6
R202	On	01/02/2024	Bond Future			253.64112	253.64112	253.63031	253.63031			0.00	0	
R202	On	02/05/2024	Bond Future			259.47121	259.47121	259.45920	259.45920			0.00	0	
R202	On	01/08/2024	Bond Future			260.35290	260.35290	260.33859	260.33859			0.00	0	
Total R202 Future												0.00	0	5,300
Total For R202											0.00	0	5,300	
R2030	On	03/08/2023	Bond Future			10.50200	88.62119	10.73849	87.61813	8.97		1,216,503,075.13	13,727	55,000
R2030	On	02/11/2023	Bond Future			10.57905	90.57248	10.82781	89.54784	9.21		1,234,231,184.96	13,627	57,900
R2030	On	01/02/2024	Bond Future			10.64807	88.62773	10.91043	87.58014	9.12		0.00	0	
R2030	On	02/05/2024	Bond Future			10.72803	90.64426	11.00525	89.57252	8.51		0.00	0	
R2030	On	01/08/2024	Bond Future			10.81460	88.70867	11.10845	87.61195	8.30		0.00	0	
Total R2030 Future												2,450,734,260.09	27,354	112,900
R2030	On	03/08/2023	Bond Future	12.89	Put		1.11000	0.00111	0,240	13.58		0.00	0	30
R2030	On	03/08/2023	Bond Future	11.35	Call		2,685.58000	2.68558	3,588,430	10.60		0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		157.56000	0.15756	57,350	10.60		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,721.72000	2.72172	3,627,180	10.62		0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		2,649.54000	2.64954	3,549,730	10.58		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		153.13000	0.15313	55,530	10.62		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		7,380.32000	7.38032	8,380,690	13.26		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		3.56000	0.00356	0,870	13.26		0.00	0	1,000
R2030	On	03/08/2023	Bond Future	11.34	Put		162.11000	0.16211	59,240	10.58		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		8,497.75000	8.49775	9,499,940	13.58		0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		198.02000	0.19802	484,860	7.83		0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/08/2023	Bond Future	10.40	Put			1,638.18000	1.63818	921,960	7.83	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			588.76000	0.58876	1,104,990	8.66	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			962.40000	0.96240	475,570	8.66	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call			3,781.34000	3.78134	4,563,810	9.92	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			811.60000	0.81160	569,430	9.92	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call			1,790.60000	1.79060	2,340,320	9.25	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			1,904.41000	1.90441	1,429,490	9.25	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			1,811.72000	1.81172	2,365,000	9.25	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,832.97000	1.83297	2,389,820	9.26	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,864.92000	1.86492	1,397,130	9.26	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Call			655.24000	0.65524	944,430	8.94	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put			3,823.95000	3.82395	3,088,500	8.94	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,052.65000	1.05265	1,452,280	9.01	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.43	Put			953.61000	0.95361	676,600	9.78	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Call			1,435.90000	1.43590	1,920,160	9.13	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Put			2,290.83000	2.29083	1,750,450	9.13	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			294.29000	0.29429	450,760	9.07	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			5,632.59000	5.63259	4,764,420	9.07	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			491.03000	0.49103	725,380	8.94	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.81	Put			1,884.59000	1.88459	1,413,230	9.25	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			353.08000	0.35308	235,840	10.62	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Call			2,534.18000	2.53418	3,192,290	9.50	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			1,349.61000	1.34961	983,080	9.50	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			3,372.99000	3.37299	4,120,620	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Put			4,433.42000	4.43342	3,643,130	8.94	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Put			2,866.06000	2.86606	2,241,050	9.01	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Call			6,008.25000	6.00825	6,915,650	10.62	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			1,113.39000	1.11339	851,980	9.84	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.31	Call			3,291.21000	3.29121	3,963,360	9.36	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			1,657.32000	1.65732	1,293,770	9.40	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,124.49000	1.12449	1,482,060	8.77	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.37	Put			1,644.14000	1.64414	1,282,920	9.41	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			4,457.76000	4.45776	5,225,190	9.75	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put			1,208.19000	1.20819	928,030	9.75	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.85	Call			4,739.83000	4.73983	5,526,010	9.84	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			2,209.88000	2.20988	1,755,370	9.12	0.00	0	70
R2030	On	01/02/2024	Bond Future	9.93	Call			872.75000	0.87275	1,171,200	8.78	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.31	Put			1,725.41000	1.72541	1,349,970	9.36	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call			3,391.46000	3.39146	4,073,130	9.39	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			1,670.85000	1.67085	1,304,930	9.39	0.00	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
R2030	On	01/02/2024	Bond Future	11.36	Call			3,416.57000	3.41657	4,100,610	9.40	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put			4,427.66000	4.42766	3,713,540	8.75	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			598.76000	0.59876	820,360	8.97	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.16	Put			4,163.00000	4.16300	3,472,980	8.77	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			1,437.04000	1.43704	1,858,290	8.82	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			3,530.44000	3.53044	2,904,100	8.82	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			2,563.97000	2.56397	3,157,050	9.12	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			837.84000	0.83784	1,127,000	8.80	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.89	Put			5,001.75000	5.00175	4,243,320	8.80	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Put			4,868.84000	4.86884	4,119,700	8.78	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call			936.71000	0.93671	1,251,840	8.74	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.00	Put			4,640.03000	4.64003	3,907,570	8.74	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			1,015.94000	1.01594	1,349,410	8.75	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.86	Call			4,768.28000	4.76828	5,556,280	9.85	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			1,104.27000	1.10427	844,680	9.85	0.00	0	50
R2030	On	01/02/2024	Bond Future	12.10	Call			5,466.60000	5.46660	6,295,070	10.08	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			907.21000	0.90721	688,090	10.08	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.37	Call			3,442.02000	3.44202	4,128,390	9.41	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Put			6,119.18000	6.11918	5,293,190	8.97	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			2,004.01000	2.00401	2,490,700	8.28	0.00	0	50
R2030	On	02/05/2024	Bond Future	9.82	Call			955.61000	0.95561	1,252,010	8.10	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			1,501.99000	1.50199	1,200,230	9.27	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call			6,211.48000	6.21148	7,047,470	9.64	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			1,129.81000	1.12981	894,060	9.64	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Call			1,318.29000	1.31829	1,691,160	8.10	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put			4,637.62000	4.63762	3,938,750	8.10	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Put			6,180.39000	6.18039	5,373,170	8.14	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Put			3,497.82000	3.49782	2,912,770	8.28	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call			2,369.39000	2.36939	2,905,590	8.40	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put			3,083.76000	3.08376	2,548,220	8.40	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			946.72000	0.94672	1,241,040	8.10	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			5,686.31000	5.68631	4,908,890	8.10	0.00	0	
R2030	On	02/05/2024	Bond Future	11.12	Put			2,546.42000	2.54642	2,082,050	8.60	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call			4,998.42000	4.99842	5,768,400	9.27	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			5,654.24000	5.65424	4,878,900	8.10	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			964.30000	0.96430	1,262,750	8.10	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			5,621.99000	5.62199	4,848,700	8.10	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			823.68000	0.82368	1,088,200	8.14	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	13.15	Call			8,431.38000	8.43138	9,354,980	10.17	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			664.85000	0.66485	516,710	10.17	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	02/05/2024	Bond Future	11.12	Call		2,985.31000	2.98531	3,592,680	8.60		0.00	0	50
R2030	On	01/08/2024	Bond Future	10.38	Call		1,731.30000	1.73130	2,163,200	7.94		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		4,481.59000	4.48159	3,816,770	7.94		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call		1,745.70000	1.74570	2,179,860	7.94		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		4,457.51000	4.45751	3,794,950	7.94		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		1,716.99000	1.71699	2,146,620	7.94		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		4,505.77000	4.50577	3,838,680	7.94		0.00	0	
Total R2030 Option											0.00	0	22,30	
Total For R2030											2,450,734,260.09	27,354	135,23	
R2032	On	03/08/2023	Bond Future			11.16456	87.00763	11.40075	85.86795	10.49		389,533,159.51	4,477	79,30
R2032	On	02/11/2023	Bond Future			11.26034	84.76040	11.50710	83.59612	11.64		1,009,835,405.60	11,914	139,04
R2032	On	01/02/2024	Bond Future			11.34831	86.68967	11.60625	85.49928	11.24		0.00	0	
R2032	On	02/05/2024	Bond Future			11.44275	84.49917	11.71286	83.28136	10.82		0.00	0	
R2032	On	01/08/2024	Bond Future			11.54169	86.42834	11.82478	85.18226	9.75		0.00	0	
Total R2032 Future											1,399,368,565.11	16,391	218,34	
R2032	On	03/08/2023	Bond Future	9.60	Call		0.00000	0.00000	0,000	6.62		0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put		9,231.99000	9.23199	8,092,310	6.62		0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call		0.01000	0.00001	0,230	6.16		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.76	Call		2,043.21000	2.04321	2,972,740	11.38		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call		1,155.66000	1.15566	1,915,750	10.49		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put		772.08000	0.77208	350,760	10.30		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call		2,982.60000	2.98260	4,006,790	12.15		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put		181.09000	0.18109	65,600	12.15		0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call		3,145.66000	3.14566	4,181,380	12.26		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put		161.64000	0.16164	57,680	12.26		0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.75	Put		357.96000	0.35796	142,670	11.35		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		348.47000	0.34847	138,320	11.38		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		2,080.48000	2.08048	3,015,030	11.42		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		339.22000	0.33922	134,090	11.42		0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		2,581.10000	2.58110	3,571,980	11.83		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		238.30000	0.23830	89,500	11.83		0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put		5,491.10000	5.49110	4,351,640	6.16		0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call		1,007.15000	1.00715	1,725,510	10.30		0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put		682.83000	0.68283	303,240	10.49		0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call		1,311.42000	1.31142	2,110,430	10.66		0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put		601.73000	0.60173	261,060	10.66		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call		2,006.15000	2.00615	2,930,540	11.35		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		2,851.87000	2.85187	2,212,290	11.36		0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		1,563.34000	1.56334	2,092,180	11.37		0.00	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		2,824.54000	2.82454	2,189,100	11.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call		1,647.15000	1.64715	2,192,500	11.41	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Put		4,552.64000	4.55264	3,705,170	11.00	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call		1,274.46000	1.27446	1,741,180	11.24	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put		3,254.99000	3.25499	2,557,430	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		1,522.73000	1.52273	2,043,290	11.35	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put		977.52000	0.97752	698,400	12.57	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call		1,542.96000	1.54296	2,067,660	11.36	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call		4,401.16000	4.40116	5,286,320	12.57	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		2,879.38000	2.87938	2,235,660	11.35	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call		580.75000	0.58075	854,630	10.94	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put		5,017.99000	5.01799	4,127,590	10.94	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put		2,717.88000	2.71788	2,098,950	11.41	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Call		713.40000	0.71340	1,030,210	11.00	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call		2,901.93000	2.90193	3,640,590	11.97	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put		1,638.90000	1.63890	1,213,280	11.97	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.90	Call		3,254.20000	3.25420	4,033,590	12.12	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,443.82000	1.44382	1,058,930	12.12	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		3,476.79000	3.47679	4,187,420	11.58	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,462.04000	2.46204	1,982,280	11.58	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		3,503.78000	3.50378	4,217,150	11.59	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,444.06000	2.44406	1,967,040	11.59	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		3,530.86000	3.53086	4,246,960	11.60	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call		1,271.38000	1.27138	1,662,960	10.71	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put		5,164.52000	5.16452	4,365,710	10.71	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call		1,779.03000	1.77903	2,266,460	10.88	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put		4,184.05000	4.18405	3,481,090	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call		3,263.76000	3.26376	3,952,120	11.49	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put		1,256.98000	1.25698	981,520	12.59	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.01	Call		515.02000	0.51502	714,050	10.73	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		8,253.50000	8.25350	7,262,140	10.73	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call		1,015.56000	1.01556	1,351,200	10.61	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put		5,837.53000	5.83753	4,982,780	10.61	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		1,242.57000	1.24257	1,628,140	10.70	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put		2,426.20000	2.42620	1,951,910	11.60	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put		1,494.72000	1.49472	1,175,330	12.33	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call		5,835.06000	5.83506	6,729,670	12.47	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,365.62000	1.36562	1,069,840	12.47	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.73	Call		6,192.08000	6.19208	7,107,010	12.59	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		5,232.87000	5.23287	4,428,050	10.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	01/02/2024	Bond Future	11.75	Put		2,609.94000	2.60994	2,107,910	11.49	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.50	Call		5,451.95000	5.45195	6,322,950	12.33	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		1,131.84000	1.13184	900,780	12.47	0.00	0	1,58
R2032	On	02/05/2024	Bond Future	10.86	Call		1,552.88000	1.55288	1,979,010	10.23	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put		5,478.70000	5.47870	4,687,020	10.23	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		1,926.53000	1.92653	2,416,800	10.34	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		4,770.16000	4.77016	4,042,620	10.34	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		2,416.74000	2.41674	2,980,390	10.50	0.00	0	1,58
R2032	On	02/05/2024	Bond Future	11.35	Put		4,058.11000	4.05811	3,403,950	10.50	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,171.39000	1.17139	1,520,200	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		6,535.60000	6.53560	5,666,600	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		1,204.35000	1.20435	1,560,430	10.21	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		6,423.33000	6.42333	5,561,600	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call		1,272.12000	1.27212	1,642,930	10.20	0.00	0	1,58
R2032	On	02/05/2024	Bond Future	10.65	Put		6,201.58000	6.20158	5,354,580	10.20	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		969.35000	0.96935	1,271,770	10.26	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.36	Put		7,309.70000	7.30970	6,394,310	10.26	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,149.80000	1.14980	1,493,810	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		6,611.00000	6.61100	5,737,200	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		1,160.55000	1.16055	1,506,960	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		6,596.20000	6.59620	7,516,320	12.00	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,509.98000	1.50998	1,212,290	12.00	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call		7,487.35000	7.48735	8,450,730	12.29	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		1,261.84000	1.26184	1,007,410	12.29	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		8,038.29000	8.03829	9,025,040	12.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		6,573.23000	6.57323	5,701,830	10.22	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		5,041.75000	5.04175	4,297,530	9.33	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		1,997.03000	1.99703	2,493,550	9.32	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		5,099.16000	5.09916	4,349,600	9.32	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		2,013.81000	2.01381	2,512,990	9.33	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		5,070.23000	5.07023	4,323,330	9.33	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		2,031.01000	2.03101	2,532,870	9.33	0.00	0	
Total R2032 Option											0.00	0	79,88
Total For R2032											1,399,368,565.11	16,391	298,18
R2035	On	03/08/2023	Bond Future			11.83223	85.49139	12.03315	84.41962	12.53	1,241,676,948.36	14,524	33,87
R2035	On	02/11/2023	Bond Future			11.94320	82.86329	12.15227	81.76835	13.52	1,193,479,965.87	14,403	141,78
R2035	On	01/02/2024	Bond Future			12.05170	84.74928	12.26951	83.62977	13.01	0.00	0	
R2035	On	02/05/2024	Bond Future			12.15682	82.16339	12.38367	81.01809	13.11	0.00	0	
R2035	On	01/08/2024	Bond Future			12.26492	84.03945	12.50142	82.86757	12.14	0.00	0	

Contract 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												2,435,156,914.23	28,927	175,63
R2035	On	03/08/2023	Bond Future	11.75	Call			449.11000	0.44911	812,180	12.14	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,150.40000	1.15040	656,130	12.53	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			2,711.58000	2.71158	3,618,640	13.34	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put			297.37000	0.29737	132,660	13.34	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			1,965.37000	1.96537	1,256,670	12.14	0.00	0	4,81
R2035	On	03/08/2023	Bond Future	11.98	Call			923.58000	0.92358	1,484,140	12.50	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,205.14000	1.20514	693,930	12.50	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			949.02000	0.94902	1,518,080	12.51	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,177.50000	1.17750	674,790	12.51	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			974.95000	0.97495	1,552,450	12.53	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put			3,613.40000	3.61340	2,952,550	12.81	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			2,688.09000	2.68809	3,311,580	13.51	0.00	0	71
R2035	On	02/11/2023	Bond Future	12.24	Put			2,234.85000	2.23485	1,763,400	13.51	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			515.20000	0.51520	728,910	12.30	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Put			4,842.24000	4.84224	4,056,380	12.47	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			872.22000	0.87222	1,184,930	12.48	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			4,801.42000	4.80142	4,019,190	12.48	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			195.15000	0.19515	294,020	12.29	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.43	Put			4,760.96000	4.76096	3,982,390	12.49	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			1,433.91000	1.43391	1,868,000	12.81	0.00	0	71
R2035	On	02/11/2023	Bond Future	13.59	Call			7,526.97000	7.52697	8,478,250	15.56	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			537.02000	0.53702	393,360	15.56	0.00	0	71
R2035	On	02/11/2023	Bond Future	11.43	Call			887.23000	0.88723	1,203,600	12.49	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Put			8,732.76000	8.73276	7,736,690	12.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			6,132.49000	6.13249	5,251,260	12.30	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			857.53000	0.85753	1,166,610	12.47	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			4,699.52000	4.69952	5,508,590	14.44	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,193.31000	1.19331	907,440	14.44	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call			3,015.96000	3.01596	3,594,940	12.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			3,473.37000	3.47337	2,932,840	12.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			3,042.53000	3.04253	3,624,330	12.94	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			3,448.65000	3.44865	2,910,940	12.94	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			505.63000	0.50563	673,590	12.06	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.20	Put			3,424.09000	3.42409	2,889,190	12.95	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			7,115.00000	7.11500	7,979,790	14.59	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			1,367.97000	1.36797	1,113,250	14.59	0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Call			957.83000	0.95783	1,233,390	12.04	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			9,561.69000	9.56169	8,610,140	12.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	01/02/2024	Bond Future	11.12	Put		7.12359000	7.12359	6,279,640	12.04	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		3,069.20000	3.06920	3,653,810	12.95	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		1,401.66000	1.40166	1,729,720	12.31	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		7,640.38000	7.64038	6,823,140	12.31	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		1,414.48000	1.41448	1,744,760	12.31	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		7,597.69000	7.59769	6,782,670	12.31	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		1,388.93000	1.38893	1,714,770	12.31	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		7,683.22000	7.68322	6,863,760	12.31	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		6,089.86000	6.08986	5,389,190	11.62	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		2,509.76000	2.50976	2,983,330	11.62	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		6,057.06000	6.05706	5,358,750	11.62	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		2,529.21000	2.52921	3,005,130	11.63	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		6,024.39000	6.02439	5,328,430	11.63	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		2,490.40000	2.49040	2,961,610	11.62	0.00	0	
Total R2035 Option											0.00	0	14,52
Total For R2035											2,435,156,914.23	28,927	190,15
R2037	On	03/08/2023	Bond Future			12.16917	76.16319	12.38057	75.04418	14.17	997,433,136.24	13,096	101,02
R2037	On	02/11/2023	Bond Future			12.27879	77.84017	12.49824	76.69702	14.52	999,312,102.46	12,838	45,50
R2037	On	01/02/2024	Bond Future			12.38551	75.35530	12.61363	74.18647	14.79	0.00	0	
R2037	On	02/05/2024	Bond Future			12.49935	77.06963	12.73658	75.87390	14.24	0.00	0	
R2037	On	01/08/2024	Bond Future			12.61997	74.57328	12.86710	73.34977	14.25	0.00	0	
Total R2037 Future											1,996,745,238.70	25,934	146,52
R2037	On	03/08/2023	Bond Future	12.12	Call		506.60000	0.50660	915,100	13.94	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,889.44000	1.88944	1,178,930	13.94	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		523.85000	0.52385	941,020	13.96	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,852.92000	1.85292	1,151,080	13.96	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		541.41000	0.54141	967,270	13.98	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,816.77000	1.81677	1,123,620	13.98	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		0.00000	0.00000	0,000	12.76	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		12,174.17000	12.17417	11,055,160	12.76	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		0.69000	0.00069	2,730	12.70	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		7,776.45000	7.77645	6,659,480	12.70	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		2,542.44000	2.54244	3,171,190	14.55	0.00	0	75
R2037	On	02/11/2023	Bond Future	12.52	Put		2,430.48000	2.43048	1,916,080	14.55	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		7,290.29000	7.29029	8,271,000	16.80	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		604.69000	0.60469	442,250	16.80	0.00	0	75
R2037	On	02/11/2023	Bond Future	11.56	Call		629.48000	0.62948	888,720	13.27	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,702.94000	5.70294	4,819,030	13.27	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		641.33000	0.64133	904,020	13.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2037	On	02/11/2023	Bond Future	11.57	Put		5,658.08000	5.65808	4,777,620	13.28	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		1,342.36000	1.34236	1,775,330	13.79	0.00	0	71
R2037	On	02/11/2023	Bond Future	12.02	Put		3,867.10000	3.86710	3,156,920	13.79	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		617.80000	0.61780	873,600	13.26	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,748.03000	5.74803	4,860,680	13.26	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		4,039.60000	4.03960	3,423,010	14.56	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,037.21000	2.03721	2,516,370	14.25	0.00	0	2,51
R2037	On	01/02/2024	Bond Future	12.31	Call		2,534.01000	2.53401	3,080,230	14.53	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		4,760.85000	4.76085	4,071,180	14.25	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		4,095.71000	4.09571	3,473,100	14.53	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		2,557.96000	2.55796	3,107,200	14.55	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		4,067.46000	4.06746	3,447,870	14.55	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		2,582.25000	2.58225	3,134,490	14.56	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Call		4,230.06000	4.23006	4,949,400	15.43	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,652.88000	2.65288	2,203,390	15.43	0.00	0	2,51
R2037	On	01/02/2024	Bond Future	13.93	Call		7,546.40000	7.54640	8,467,380	16.93	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,299.58000	1.29958	1,051,730	16.93	0.00	0	2,51
R2037	On	02/05/2024	Bond Future	11.45	Put		8,160.09000	8.16009	7,290,230	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,296.75000	1.29675	1,618,140	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		8,249.16000	8.24916	7,374,820	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,309.01000	1.30901	1,632,640	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		8,204.67000	8.20467	7,332,570	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,321.13000	1.32113	1,647,000	13.36	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		2,582.50000	2.58250	3,076,280	13.69	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		6,426.71000	6.42671	5,696,980	13.69	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		2,544.15000	2.54415	3,033,190	13.68	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		6,493.85000	6.49385	5,759,380	13.68	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		2,563.29000	2.56329	3,054,690	13.69	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		6,460.22000	6.46022	5,728,110	13.69	0.00	0	
Total R2037 Option											0.00	0	13,35
Total For R2037											1,996,745,238.70	25,934	159,87
R2040	On	03/08/2023	Bond Future			12.41489	76.46336	12.59605	75.45525	14.95	135,034,293.76	1,766	124,26
R2040	On	02/11/2023	Bond Future			12.52757	78.14699	12.71556	77.11712	15.33	73,927,052.54	946	14,3
R2040	On	01/02/2024	Bond Future			12.63781	75.41872	12.83313	74.36579	15.67	0.00	0	1
R2040	On	02/05/2024	Bond Future			12.75454	77.13446	12.95757	76.05723	15.02	0.00	0	
R2040	On	01/08/2024	Bond Future			12.87804	74.38910	13.08944	73.28683	14.94	0.00	0	
Total R2040 Future											208,961,346.30	2,712	138,61
R2040	On	03/08/2023	Bond Future	12.21	Call		342.01000	0.34201	602,980	14.42	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,516.27000	2.51627	1,769,130	14.42	0.00	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		355.30000	0.35530	623,260	14.44	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,472.00000	2.47200	1,731,850	14.44	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		369.01000	0.36901	644,050	14.46	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,428.21000	2.42821	1,695,140	14.46	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		7,047.96000	7.04796	6,193,010	13.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		479.66000	0.47966	657,080	13.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,994.83000	6.99483	6,142,380	13.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		488.35000	0.48835	668,280	13.92	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		2,299.19000	2.29919	2,812,660	15.08	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		2,929.62000	2.92962	2,413,220	15.08	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		5,807.05000	5.80705	6,607,110	16.90	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,941.79000	6.94179	6,091,850	13.92	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		1,052.24000	1.05224	822,430	16.90	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.58	Call		470.98000	0.47098	645,900	13.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call		697.44000	0.69744	933,100	13.99	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put		5,931.29000	5.93129	5,137,080	13.99	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,970.48000	4.97048	4,350,910	15.09	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,232.78000	2.23278	2,668,910	15.10	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,937.01000	4.93701	4,320,210	15.10	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		2,255.65000	2.25565	2,694,540	15.11	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,903.51000	4.90351	4,289,470	15.11	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		2,209.82000	2.20982	2,643,180	15.09	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,306.13000	1.30613	1,581,790	14.10	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		9,003.97000	9.00397	8,202,400	14.10	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,318.53000	1.31853	1,596,170	14.10	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		8,955.18000	8.95518	8,155,590	14.10	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,331.22000	1.33122	1,610,870	14.10	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		8,906.76000	8.90676	8,109,180	14.10	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		6,730.24000	6.73024	6,069,870	14.33	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		2,661.67000	2.66167	3,099,240	14.32	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		6,801.72000	6.80172	6,137,020	14.32	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		2,682.13000	2.68213	3,121,860	14.33	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		6,766.05000	6.76605	6,103,510	14.33	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		2,702.38000	2.70238	3,144,280	14.33	0.00	0	
Total R2040 Option											0.00	0	38
Total For R2040											208,961,346.30	2,712	138,95
R2044	On	03/08/2023	Bond Future			12.46380	72.89336	12.64478	71.88422	15.80	73,039,146.72	1,002	81,20
R2044	On	02/11/2023	Bond Future			12.57226	74.49840	12.75996	73.46745	16.20	74,498,400.00	1,000	6,86
R2044	On	01/02/2024	Bond Future			12.67824	71.81230	12.87314	70.75820	16.60	0.00	0	

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			12.79003	73.44595	12.99248	72.36757	15.94	0.00	0	
R2044	On	01/08/2024	Bond Future			12.90802	70.74145	13.11865	69.63812	15.91	0.00	0	
Total R2044 Future											147,537,546.72	2,002	88,06
R2044	On	03/08/2023	Bond Future	11.75	Call			23.69000	0.02369	57,340	14.14	0	4,58
R2044	On	03/08/2023	Bond Future	11.75	Put			5,256.57000	5.25657	4,281,080	14.14	0	3,07
R2044	On	03/08/2023	Bond Future	12.16	Put			2,975.24000	2.97524	2,158,530	14.71	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			226.77000	0.22677	425,340	14.73	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,926.11000	2.92611	2,115,540	14.73	0	
R2044	On	03/08/2023	Bond Future	12.50	Call			751.10000	0.75110	1,195,650	15.30	0	
R2044	On	03/08/2023	Bond Future	12.00	Call			102.11000	0.10211	210,970	14.49	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			3,809.88000	3.80988	2,909,600	14.49	0	4,78
R2044	On	03/08/2023	Bond Future	12.15	Call			207.96000	0.20796	394,340	14.70	0	
R2044	On	03/08/2023	Bond Future	12.50	Put			1,556.47000	1.55647	991,880	15.30	0	9,10
R2044	On	03/08/2023	Bond Future	12.15	Put			3,024.76000	3.02476	2,202,000	14.70	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			217.21000	0.21721	409,640	14.71	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			7,528.12000	7.52812	6,654,590	14.72	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			422.13000	0.42213	581,910	14.72	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			7,472.35000	7.47235	6,601,180	14.72	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			430.17000	0.43017	592,330	14.72	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			7,416.89000	7.41689	6,548,100	14.72	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			414.31000	0.41431	571,730	14.72	0	
R2044	On	01/02/2024	Bond Future	12.27	Call			2,021.63000	2.02163	2,429,830	15.90	0	
R2044	On	01/02/2024	Bond Future	12.27	Put			5,371.56000	5.37156	4,725,660	15.90	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			2,043.38000	2.04338	2,454,370	15.91	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			5,335.60000	5.33560	4,692,490	15.91	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			2,065.27000	2.06527	2,479,020	15.93	0	
R2044	On	01/02/2024	Bond Future	12.29	Put			5,299.86000	5.29986	4,659,510	15.93	0	
R2044	On	02/05/2024	Bond Future	11.67	Put			8,947.97000	8.94797	8,153,710	14.96	0	
R2044	On	02/05/2024	Bond Future	11.65	Call			1,342.02000	1.34202	1,622,110	14.97	0	
R2044	On	02/05/2024	Bond Future	11.65	Put			9,047.31000	9.04731	8,249,020	14.97	0	
R2044	On	02/05/2024	Bond Future	11.66	Call			1,354.79000	1.35479	1,636,890	14.96	0	
R2044	On	02/05/2024	Bond Future	11.66	Put			8,997.56000	8.99756	8,201,280	14.96	0	
R2044	On	02/05/2024	Bond Future	11.67	Call			1,367.64000	1.36764	1,651,760	14.96	0	
R2044	On	01/08/2024	Bond Future	12.30	Call			2,608.58000	2.60858	3,038,520	15.23	0	
R2044	On	01/08/2024	Bond Future	12.30	Put			7,067.51000	7.06751	6,394,120	15.23	0	
R2044	On	01/08/2024	Bond Future	12.28	Call			2,568.49000	2.56849	2,994,090	15.22	0	
R2044	On	01/08/2024	Bond Future	12.28	Put			7,142.30000	7.14230	6,464,570	15.22	0	
R2044	On	01/08/2024	Bond Future	12.29	Call			2,588.49000	2.58849	3,016,260	15.22	0	
R2044	On	01/08/2024	Bond Future	12.29	Put			7,104.83000	7.10483	6,429,270	15.22	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 Option												0.00	0	21,48
Total For R2044												147,537,546.72	2,002	109,58
R2048	On	03/08/2023	Bond Future			12.40691	75.87130	12.58747	74.84724		15.56	28,299,994.90	373	86,53
R2048	On	02/11/2023	Bond Future			12.51613	73.09489	12.70354	72.04876		16.94	0.00	0	173,97
R2048	On	01/02/2024	Bond Future			12.62333	74.75852	12.81802	73.68893		16.34	0.00	0	
R2048	On	02/05/2024	Bond Future			12.72661	72.00881	12.92875	70.91460		16.67	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			12.83211	73.65277	13.04216	72.53314		15.65	0.00	0	
Total R2048 Future												28,299,994.90	373	273,44
R2048	On	03/08/2023	Bond Future	12.10	Put			3,063.71000	3.06371	2,238,930	14.81	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			247.80000	0.24780	453,310	14.83	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			3,014.03000	3.01403	2,195,480	14.83	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call			510.34000	0.51034	849,660	15.18	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put			2,153.22000	2.15322	1,468,480	15.18	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call			3,521.66000	3.52166	4,423,080	16.98	0.00	0	
R2048	On	03/08/2023	Bond Future	11.80	Call			53.56000	0.05356	116,720	14.35	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put			4,719.87000	4.71987	3,758,970	14.35	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			227.53000	0.22753	420,690	14.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			3,113.79000	3.11379	2,282,890	14.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			237.51000	0.23751	436,790	14.81	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put			234.54000	0.23454	111,900	16.98	0.00	0	1,10
R2048	On	02/11/2023	Bond Future	11.49	Call			428.18000	0.42818	588,730	15.40	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			7,724.58000	7.72458	6,839,000	15.40	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			1,138.76000	1.13876	896,270	18.58	0.00	0	27
R2048	On	02/11/2023	Bond Future	11.47	Call			412.30000	0.41230	568,120	15.40	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			7,839.99000	7.83999	6,949,680	15.40	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			420.13000	0.42013	578,300	15.40	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			7,782.13000	7.78213	6,894,170	15.40	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call			745.79000	0.74579	991,490	15.48	0.00	0	27
R2048	On	02/11/2023	Bond Future	11.80	Put			6,055.61000	6.05561	5,255,180	15.48	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call			2,136.95000	2.13695	2,629,230	16.48	0.00	0	27
R2048	On	02/11/2023	Bond Future	12.50	Put			3,274.42000	3.27442	2,720,570	16.48	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call			5,784.02000	5.78402	6,587,660	18.58	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			1,951.05000	1.95105	2,349,750	15.54	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			5,686.63000	5.68663	5,015,740	15.54	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			1,909.58000	1.90958	2,302,710	15.52	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			5,764.22000	5.76422	5,087,760	15.52	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			1,930.36000	1.93036	2,326,280	15.53	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			5,725.43000	5.72543	5,051,760	15.53	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put			9,880.23000	9.88023	9,048,860	15.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/05/2024	Bond Future	11.48	Call		1,252.28000	1.25228	1,517,100	15.67	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		9,826.85000	9.82685	8,997,460	15.67	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,228.00000	1.22800	1,488,870	15.67	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		9,933.79000	9.93379	9,100,450	15.67	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,240.10000	1.24010	1,502,940	15.67	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		2,845.02000	2.84502	3,299,570	15.00	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		6,892.46000	6.89246	6,227,380	15.00	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		2,866.49000	2.86649	3,323,250	15.00	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		6,855.83000	6.85583	6,192,960	15.00	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		2,823.64000	2.82364	3,275,970	14.99	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		6,929.26000	6.92926	6,261,960	14.99	0.00	0	
Total R2048 Option											0.00	0	3,96
Total For R2048											28,299,994.90	373	277,40
R2053	On	03/08/2023	Bond Future			12.45800	97.59224	12.63876	96.28329	15.65	0.00	0	
R2053	On	02/11/2023	Bond Future			12.56915	93.87503	12.75703	92.53785	17.05	0.00	0	1,34
R2053	On	01/02/2024	Bond Future			12.67423	96.01192	12.86945	94.64471	16.46	0.00	0	
R2053	On	02/05/2024	Bond Future			12.78436	92.33023	12.98749	90.93150	16.79	0.00	0	
R2053	On	01/08/2024	Bond Future			12.89726	94.43741	13.10866	93.00627	15.76	0.00	0	
Total R2053 Future											0.00	0	1,34
R2053	On	03/08/2023	Bond Future	12.70	Call		1,724.23000	1.72423	2,507,100	15.55	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put		1,288.46000	1.28846	762,380	15.55	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call		1,764.43000	1.76443	2,556,710	15.57	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put		1,257.87000	1.25787	741,200	15.57	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call		1,805.09000	1.80509	2,606,710	15.59	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Put		1,227.84000	1.22784	720,510	15.59	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		3,350.81000	3.35081	2,754,270	17.17	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		3,760.01000	3.76001	4,504,760	17.18	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		3,319.84000	3.31984	2,727,410	17.18	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		3,799.03000	3.79903	4,547,870	17.20	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		3,289.32000	3.28932	2,700,980	17.20	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		3,721.35000	3.72135	4,461,990	17.17	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		4,898.81000	4.89881	5,652,050	16.73	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		4,550.93000	4.55093	3,936,960	16.73	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		4,936.74000	4.93674	5,693,090	16.75	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		4,520.34000	4.52034	3,909,480	16.75	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		4,974.78000	4.97478	5,734,230	16.76	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		4,489.95000	4.48995	3,882,190	16.76	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		5,312.19000	5.31219	4,688,050	16.85	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		5,593.35000	5.59335	6,362,520	16.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2053	On	02/05/2024	Bond Future	13.02	Put		5,373.19000	5.37319	4,743,630	16.82	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		5,630.12000	5.63012	6,402,000	16.83	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		5,342.44000	5.34244	4,715,590	16.83	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		5,667.29000	5.66729	6,441,880	16.85	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		6,212.69000	6.21269	7,003,840	15.94	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		5,937.74000	5.93774	5,297,750	15.94	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		6,140.77000	6.14077	6,926,970	15.92	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		5,998.64000	5.99864	5,353,700	15.92	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		6,176.69000	6.17669	6,965,380	15.93	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		5,968.10000	5.96810	5,325,650	15.93	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	1,34
R209	On	03/08/2023	Bond Future			11.88490	65.80140	12.09032	64.84351	14.19	9,738,607.20	148	11,28
R209	On	02/11/2023	Bond Future			11.98305	64.09647	12.19592	63.11784	15.27	2,435,665.86	38	15,86
R209	On	01/02/2024	Bond Future			12.07481	65.55542	12.29540	64.55480	14.74	0.00	0	
R209	On	02/05/2024	Bond Future			12.17141	63.89320	12.40026	62.86962	14.93	0.00	0	
R209	On	01/08/2024	Bond Future			12.27094	65.35191	12.50845	64.30458	14.10	0.00	0	
Total R209 Future											12,174,273.06	186	27,11
R209	On	03/08/2023	Bond Future	10.00	Call		0.00000	0.00000	0,000	12.78	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		10,779.18000	10.77918	9,821,290	12.78	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		0.46000	0.00046	1,810	12.72	0.00	0	1,80
R209	On	03/08/2023	Bond Future	11.25	Call		27.11000	0.02711	72,550	13.02	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.94	Put		1,310.75000	1.31075	782,130	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put		6,637.05000	6.63705	5,681,130	12.72	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		630.64000	0.63064	1,067,640	14.10	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,282.75000	1.28275	761,860	14.10	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		730.10000	0.73010	1,205,630	14.19	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		1,148.75000	1.14875	666,390	14.19	0.00	0	1,78
R209	On	03/08/2023	Bond Future	10.70	Put		6,902.89000	6.90289	5,946,350	12.72	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		0.69000	0.00069	2,660	12.72	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		4,078.39000	4.07839	3,165,940	13.02	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		593.34000	0.59334	1,014,870	14.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,339.17000	1.33917	802,810	14.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		611.81000	0.61181	1,041,080	14.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		602.45000	0.60245	841,120	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,720.02000	4.72002	3,980,060	13.98	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		613.63000	0.61363	855,410	14.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,681.53000	4.68153	3,944,680	14.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		624.95000	0.62495	869,850	14.01	0.00	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	11.35	Put		4,643.23000	4.64323	3,909,500	14.01		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,195.00000	3.19500	2,698,190	14.59		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		2,447.39000	2.44739	2,946,040	14.56		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,241.21000	3.24121	2,739,240	14.56		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		2,469.94000	2.46994	2,971,180	14.58		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,218.12000	3.21812	2,718,740	14.58		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		2,492.40000	2.49240	2,996,210	14.59		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,210.63000	1.21063	1,500,890	14.02		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,897.36000	6.89736	6,164,040	14.02		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,188.34000	1.18834	1,474,620	14.02		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,974.93000	6.97493	6,237,630	14.02		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,199.54000	1.19954	1,487,810	14.02		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,936.17000	6.93617	6,200,860	14.02		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		5,501.15000	5.50115	4,879,170	13.50		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,274.64000	2.27464	2,702,090	13.51		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		5,471.68000	5.47168	4,851,800	13.51		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,240.19000	2.24019	2,663,460	13.49		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		5,530.73000	5.53073	4,906,670	13.49		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,257.38000	2.25738	2,682,730	13.50		0.00	0	
Total R209 Option											0.00	0	19,35	
Total For R209											12,174,273.06	186	46,46	
R210	On	03/08/2023	Bond Future			226.12244	226.12244	226.36858	226.36858			0.00	0	36
R210	On	02/11/2023	Bond Future			227.98486	227.98486	228.23777	228.23777			0.00	0	7
R210	On	01/02/2024	Bond Future			233.22697	233.22697	233.48661	233.48661			0.00	0	
R210	On	02/05/2024	Bond Future			235.33012	235.33012	235.59444	235.59444			0.00	0	
R210	On	01/08/2024	Bond Future			240.75809	240.75809	241.02721	241.02721			0.00	0	
Total R210 Future											0.00	0	43	
Total For R210											0.00	0	43	
R213	On	03/08/2023	Bond Future			10.92278	83.20687	11.15884	82.17777		9.93	0.00	0	18,57
R213	On	02/11/2023	Bond Future			11.01571	81.48135	11.26278	80.43010		10.83	0.00	0	12,14
R213	On	01/02/2024	Bond Future			11.10432	83.33581	11.36341	82.26097		10.37	0.00	0	
R213	On	02/05/2024	Bond Future			11.18980	81.67165	11.46160	80.57205		10.03	0.00	0	
R213	On	01/08/2024	Bond Future			11.27796	83.53691	11.56356	82.41176		9.24	0.00	0	
Total R213 Future											0.00	0	30,65	
R213	On	03/08/2023	Bond Future	11.61	Call		2,168.37000	2.16837	3,044,960	11.07		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		247.76000	0.24776	95,250	11.07		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,203.62000	2.20362	3,083,950	11.10		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		241.11000	0.24111	92,340	11.10		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,239.00000	2.23900	3,122,980	11.13		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/08/2023	Bond Future	11.63	Put		234.63000	0.23463	89,510	11.13	0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Call		1,301.46000	1.30146	1,757,070	10.57	0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Put		2,678.36000	2.67836	2,082,720	10.57	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,620.75000	1.62075	2,139,790	10.71	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,268.74000	2.26874	1,736,530	10.71	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,640.79000	1.64079	2,163,520	10.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,223.92000	2.22392	1,699,090	10.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		2,359.42000	2.35942	2,995,570	11.01	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.44	Put		1,616.09000	1.61609	1,200,990	11.01	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		6,173.23000	6.17323	7,098,650	12.47	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,246.16000	2.24616	1,717,640	10.72	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		392.17000	0.39217	266,340	12.47	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.13	Call		1,661.14000	1.66114	2,187,560	10.72	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		3,372.56000	3.37256	4,042,140	10.79	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,003.15000	2.00315	1,597,890	10.79	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		3,397.77000	3.39777	4,069,760	10.80	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,988.13000	1.98813	1,585,280	10.80	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		3,423.06000	3.42306	4,097,450	10.81	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,973.22000	1.97322	1,572,770	10.81	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		5,915.80000	5.91580	5,126,890	9.51	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,046.49000	1.04649	1,359,300	9.50	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		5,881.98000	5.88198	5,095,190	9.50	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,027.54000	1.02754	1,336,090	9.51	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		5,949.47000	5.94947	5,158,420	9.51	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,037.10000	1.03710	1,347,790	9.51	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,868.54000	1.86854	2,321,690	8.84	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		4,594.91000	4.59491	3,922,910	8.84	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,837.82000	1.83782	2,286,250	8.83	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		4,645.70000	4.64570	3,968,980	8.83	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,852.98000	1.85298	2,303,770	8.83	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		4,620.09000	4.62009	3,945,730	8.83	0.00	0	
Total R213 Option											0.00	0	2,2!
Total For R213											0.00	0	32,9!
R214	On	03/08/2023	Bond Future			12.27552	61.58991	12.45070	60.76824	15.46	800,668.83	13	13,7!
R214	On	02/11/2023	Bond Future			12.37917	59.64257	12.56054	58.80317	16.77	775,353.41	13	10,8!
R214	On	01/02/2024	Bond Future			12.48044	61.00001	12.66837	60.14178	16.21	0.00	0	
R214	On	02/05/2024	Bond Future			12.57791	59.08177	12.77255	58.20377	16.46	0.00	0	
R214	On	01/08/2024	Bond Future			12.67720	60.43079	12.87893	59.53240	15.48	0.00	0	
Total R214 Future											1,576,022.24	26	24,6!

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		357.98000	0.35798	609,230	14.78	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,827.97000	1.82797	1,257,550	14.78	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		371.30000	0.37130	628,790	14.80	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,793.06000	1.79306	1,228,880	14.80	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		384.94000	0.38494	648,720	14.82	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,758.54000	1.75854	1,200,650	14.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		409.66000	0.40966	556,680	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,812.42000	5.81242	5,120,040	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		417.22000	0.41722	566,350	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,767.39000	5.76739	5,077,120	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		402.28000	0.40228	547,220	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,857.69000	5.85769	5,163,230	15.24	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,222.17000	4.22217	3,708,520	15.38	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		1,775.37000	1.77537	2,122,240	15.39	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,192.27000	4.19227	3,680,910	15.39	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		1,793.76000	1.79376	2,142,910	15.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,162.53000	4.16253	3,653,450	15.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		1,757.09000	1.75709	2,101,670	15.38	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,126.52000	1.12652	1,356,470	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		7,479.15000	7.47915	6,831,100	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,137.29000	1.13729	1,368,900	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		7,437.48000	7.43748	6,791,090	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,148.30000	1.14830	1,381,590	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		7,396.11000	7.39611	6,751,400	15.44	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,559.94000	5.55994	5,029,050	14.90	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,315.18000	2.31518	2,679,100	14.89	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,620.60000	5.62060	5,086,130	14.89	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,332.67000	2.33267	2,698,370	14.90	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,590.09000	5.59009	5,057,400	14.90	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,350.46000	2.35046	2,717,960	14.90	0.00	0	
Total R214 Option											0.00	0	
Total For R214											1,576,022.24	26	24,63
Total for Bond											11,123,382,708.78	126,928	1,597,25
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

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			865.77700	865.77700	856.21200	856.21200			0.00	0	83
GOVI On 02/11/2023 GOVI			884.83900	884.83900	875.06500	875.06500			0.00	0	
GOVI On 01/02/2024 GOVI			904.97400	904.97400	894.98000	894.98000			0.00	0	
GOVI On 02/05/2024 GOVI			925.57600	925.57600	915.35200	915.35200			0.00	0	
GOVI On 01/08/2024 GOVI			946.73300	946.73300	936.27500	936.27500			0.00	0	
Total GOVI Future									0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			190,020.00000	19.00200	285,670,000		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			189,920.00000	18.99200	285,570,000		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 Intere
GOVI	On	03/08/2023	GOVI	837.23	Call			189,820.00000	18.98200	285,470,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			107,350.00000	10.73500	9,610,000		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			107,450.00000	10.74500	9,710,000		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			107,550.00000	10.75500	9,810,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			150,000.00000	15.00000	249,940,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			149,900.00000	14.99000	249,840,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			149,800.00000	14.98000	249,740,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			356,380.00000	35.63800	254,140,000		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			356,180.00000	35.61800	253,940,000		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			356,280.00000	35.62800	254,040,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			0.00000	0.00000	33,530,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			71,050.00000	7.10500	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			0.00000	0.00000	33,430,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			71,150.00000	7.11500	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			0.00000	0.00000	33,630,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			70,950.00000	7.09500	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	83
Total for GOVI												0.00	0	83
AL37	On	03/08/2023	Index Future			882.32000	882.32000	876.17600	876.17600			0.00	0	
AL37	On	02/11/2023	Index Future			901.74600	901.74600	895.46900	895.46900			0.00	0	
AL37	On	01/02/2024	Index Future			922.26600	922.26600	915.84800	915.84800			0.00	0	
AL37	On	02/05/2024	Index Future			943.26100	943.26100	936.69500	936.69500			0.00	0	
AL37	On	01/08/2024	Index Future			964.82300	964.82300	958.10600	958.10600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,006.26100	1,006.26100	993.60500	993.60500			0.00	0	
AL7T	On	02/11/2023	Index Future			1,028.41600	1,028.41600	1,015.48300	1,015.48300			0.00	0	
AL7T	On	01/02/2024	Index Future			1,051.81900	1,051.81900	1,038.59300	1,038.59300			0.00	0	

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			1,075.76300	1,075.76300	1,062.23500	1,062.23500			0.00	0	
AL7T	On	01/08/2024	Index Future			1,100.35400	1,100.35400	1,086.51500	1,086.51500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			878.25900	878.25900	868.66000	868.66000			0.00	0	10
ALBI	On	02/11/2023	Index Future			897.59500	897.59500	887.78700	887.78700			0.00	0	
ALBI	On	01/02/2024	Index Future			918.02200	918.02200	907.99100	907.99100			0.00	0	
ALBI	On	02/05/2024	Index Future			938.92000	938.92000	928.66000	928.66000			0.00	0	
ALBI	On	01/08/2024	Index Future			960.38200	960.38200	949.88700	949.88700			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	03/08/2023	Index Future			326.33500	326.33500	326.36600	326.36600			0.00	0	49
IGOV	On	02/11/2023	Index Future			333.60000	333.60000	333.63300	333.63300			0.00	0	
IGOV	On	01/02/2024	Index Future			341.27000	341.27000	341.30400	341.30400			0.00	0	
IGOV	On	02/05/2024	Index Future			349.11600	349.11600	349.15000	349.15000			0.00	0	
IGOV	On	01/08/2024	Index Future			357.17100	357.17100	357.20600	357.20600			0.00	0	
Total IGOV Future												0.00	0	51
Total For IGOV												0.00	0	51
Total for Index												0.00	0	62
JIBAR f	On	19/07/2023	Jibar Future			8.51000	91.49000	8.51000	91.49000			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.63000	91.37000	8.66000	91.34000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.65000	91.35000	8.68000	91.32000			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.70000	91.30000	8.75000	91.25000			0.00	0	
JIBAR f	On	15/11/2023	Jibar Future			8.69000	91.31000	8.75000	91.25000			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.71500	91.28500	8.79000	91.21000			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.67500	91.32500	8.76000	91.24000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.57000	91.43000	8.66500	91.33500			0.00	0	
JIBAR f	On	18/09/2024	Jibar Future			8.49500	91.50500	8.58000	91.42000			0.00	0	
JIBAR f	On	18/12/2024	Jibar Future			8.39000	91.61000	8.48000	91.52000			0.00	0	
JIBAR f	On	19/03/2025	Jibar Future			8.33500	91.66500	8.43000	91.57000			0.00	0	
JIBAR f	On	18/06/2025	Jibar Future			8.36500	91.63500	8.46500	91.53500			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 :											11,123,382,708.78	126,928	1,598,74	
ABCPI3	On	07/12/2023	Spot Bond			5.55000	331.28577	5.55000	331.02055			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	100.84920				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.17627				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.41500	98.53494	10.41500	98.45298				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.46000	84.95648	12.46000	84.87236				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.40253				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.26227				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.71336				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN10 On 26/09/2023 Spot Bond					0.00000	100.67066				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.98792				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.58157				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	100.68421				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.27210				0.00	0	

Contract 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	101.35095				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.96719				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.06984				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.71893				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.02640				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	101.98795				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	102.24657				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	103.14153				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2024 Spot Bond					0.00000	101.00841				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.72752				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.95403				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.99986				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.99984				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.49004				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.21082				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.24181				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.57265				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.23292				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.05400				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.22953				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.71083				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	102.12154				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.54561				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	101.62311				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.49687				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.53751				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.22646				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	100.23484				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.43274				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.68160				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6 On 28/06/2026 Spot Bond					0.00000	100.41895				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6 On 28/06/2028 Spot Bond					0.00000	100.42966				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6 On 28/06/2030 Spot Bond					0.00000	100.43309				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.62843				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.88405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.31014				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.87936				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.54918				0.00	0	1,200,000,00
Total ABJ02 SPOT										0.00	0	1,200,000,00
Total For ABJ02										0.00	0	1,200,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.29828				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.42461				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.44007				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.73000	7.73000	7.73000	165.64675				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	90.99233	100.00000	90.36074				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.53000	4.53000	4.53000	169.71161				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.01500	5.01500	5.01500	217.67707				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	235.68618				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.33000	9.33000	9.33000	104.02089				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.73500	103.20469	9.73500	103.12474		5,841,000,000,000.00		600,000,000	300,000,000	
Total ABS16 SPOT								5,841,000,000,000.00		600,000,000	300,000,000	
Total For ABS16								5,841,000,000,000.00		600,000,000	300,000,000	
ABS17 On 11/11/2027 Spot Bond			9.74000	105.00169	9.74000	104.92031				0.00	0	39,775,200
Total ABS17 SPOT										0.00	0	39,775,200
Total For ABS17										0.00	0	39,775,200
ABS18 On 26/09/2023 Spot Bond			8.96500	103.12169	8.96500	103.04706				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.29500	10.29500	10.29500	101.46806				0.00	0	220,000,000
Total ABS19 SPOT										0.00	0	220,000,000
Total For ABS19										0.00	0	220,000,000
ABS7 On 11/09/2026 Spot Bond			9.73500	100.55199	9.73500	100.47410				0.00	0	850,000,000
Total ABS7 SPOT										0.00	0	850,000,000
Total For ABS7										0.00	0	850,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	18.74467	100.00000	18.62116				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			5.20000	331.73096	5.20000	331.47451				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.20500	12.20500	12.20500	98.96024				0.00	0	500,000,000
Total ABX01 SPOT										0.00	0	500,000,000
Total For ABX01										0.00	0	500,000,000
ACL097 On 20/12/2025 Spot Bond					0.00000	100.72842				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.71557				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.69407				0.00	0	
Total ACL217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.99457				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.44219				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.76749				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.72180				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.65620				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.08503				0.00	0	30,000,00
Total AGLG01 SPOT										0.00	0	30,000,00
Total For AGLG01										0.00	0	30,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	108.50997				0.00	167,628,800	97,628,800
Total AGRIA1 SPOT										0.00	167,628,800	97,628,800
Total For AGRIA1										0.00	167,628,800	97,628,800
AGT01 On 10/10/2023 Spot Bond					0.00000	100.81900				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.30123				0.00	246,000,000	123,000,000
Total AGT02 SPOT										0.00	246,000,000	123,000,000
Total For AGT02										0.00	246,000,000	123,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.17817				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.82056				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.45216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	99.89526				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	99.89289				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.63000	95.12471	9.63000	95.05060				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.88963				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.87875				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.86518				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	99.90089				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.38963				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.52000	103.88306	10.52000	103.79421				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.36506				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.43276				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	101.49025				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.93305				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.70026				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.33922				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.43263				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.49009				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.89160				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.46891				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.52522				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.46135				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.43980				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.51879				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.49151				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.32818				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.93450				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.23500	99.60984	11.23500	99.52111				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.63000	89.45904	12.63000	89.36976				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.68521				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	101.91402				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.26026				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.09500	197.50930	7.09500	197.32650				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.72192				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.72176				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.03229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.57476				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.29487				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.41120				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.57425				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.76400				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.38726				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.41563				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.25493				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.25493				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.25493				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	99.92634				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC017 On 17/08/2023 Spot Bond					0.00000	102.08040				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC018 On 18/08/2023 Spot Bond					0.00000	102.04908				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC019 On 21/08/2023 Spot Bond					0.00000	102.15904				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC020 On 28/04/2028 Spot Bond					0.00000	102.08554				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC021 On 20/06/2028 Spot Bond					0.00000	100.71895				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC022 On 20/06/2030 Spot Bond			13.07500	13.07500	13.07500	98.13616				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC023 On 20/06/2027 Spot Bond					0.00000	100.69129				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC024 On 17/05/2028 Spot Bond					0.00000	101.56853				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC025 On 22/08/2023 Spot Bond					0.00000	101.29488				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC026 On 23/08/2023 Spot Bond					0.00000	101.26595				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC027 On 25/08/2023 Spot Bond					0.00000	101.20240				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC028 On 26/05/2028 Spot Bond					0.00000	101.39812				0.00	0	
Total ASC028 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASC028										0.00	0	
ASC02: On 26/05/2026 Spot Bond					0.00000	101.35846				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	100.81396				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	100.78754				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	100.75335				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	100.64438				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	100.40621				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	100.41265				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.18797				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.81500	250.03152	5.81500	249.82547				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.91500	227.17607	5.91500	226.98707				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.88500	209.87056	5.88500	209.69645				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.66500	117.96188	5.66500	117.86550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20(On 24/08/2025 Spot Bond					0.00000	104.11845				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27(On 15/08/2023 Spot Bond					0.00000	101.61801				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	101.45001				0.00	0	544,000,00
Total ASN279 SPOT										0.00	0	544,000,00
Total For ASN279										0.00	0	544,000,00
ASN28(On 21/08/2023 Spot Bond					0.00000	101.42989				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.91056				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.51862				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.69020				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.00191				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.39500	5.39500	5.39500	116.53409				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.86500	5.86500	5.86500	106.68213				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.74773				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.80896				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.79007				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.40849				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.87500	115.18313	5.87500	115.08706				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.69658				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.26470				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.76947				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.68047				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.68047				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.29685				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.85093				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.77899				0.00	0	
Total ASN373 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.08314				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.24675				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.82364				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.82364				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.90116				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.70382				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.67397				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.73834				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	101.09783				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	102.78713				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.61076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	100.68010				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	99.92236				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN461 On 17/07/2023 Spot Bond					0.00000	99.92196				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN462 On 31/01/2024 Spot Bond			10.98000	10.98000	10.98000	103.42577				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			11.67000	11.67000	11.67000	103.21132				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.82067				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN472 On 31/07/2023 Spot Bond					0.00000	101.99492				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN473 On 17/08/2025 Spot Bond					0.00000	101.14435				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	100.84329				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN481 On 25/08/2025 Spot Bond					0.00000	144.05000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN486 On 28/02/2025 Spot Bond			11.45500	11.45500	11.45500	102.70372				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	101.10827				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.79548				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.79548				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.64608				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			11.02500	94.96985	11.02500	94.88634			52,920,000,000.00	4,800,000	1,200,000	
Total ASN508 SPOT									52,920,000,000.00	4,800,000	1,200,000	
Total For ASN508									52,920,000,000.00	4,800,000	1,200,000	
ASN50: On 21/12/2026 Spot Bond			10.20500	94.83114	10.20500	94.75381			0.00	0	0	
Total ASN509 SPOT									0.00	0	0	
Total For ASN509									0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			10.75500	93.86053	10.75500	93.77996			0.00	0	0	
Total ASN510 SPOT									0.00	0	0	
Total For ASN510									0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			10.75500	93.86053	10.75500	93.77996			0.00	0	0	
Total ASN511 SPOT									0.00	0	0	
Total For ASN511									0.00	0	0	
ASN52: On 31/07/2024 Spot Bond			9.33000	103.96784	9.33000	103.88930			0.00	0	0	
Total ASN522 SPOT									0.00	0	0	
Total For ASN522									0.00	0	0	
ASN52: On 31/07/2024 Spot Bond			11.28000	104.86710	11.28000	104.77178			0.00	0	0	
Total ASN525 SPOT									0.00	0	0	
Total For ASN525									0.00	0	0	
ASN53: On 31/07/2024 Spot Bond			11.23000	104.84406	11.23000	104.74917			0.00	0	0	
Total ASN530 SPOT									0.00	0	0	
Total For ASN530									0.00	0	0	
ASN53: On 31/01/2024 Spot Bond			10.73000	104.71671	10.73000	104.62604			0.00	0	0	
Total ASN532 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 ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.73000	104.71671	10.73000	104.62604				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.33257				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.95470				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			11.36500	104.84297	11.36500	104.74555				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.45500	104.31881	11.45500	104.22256				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.31500	104.46736	11.31500	104.37210				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.53209				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	99.71586				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.13290				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.86312				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2024 Spot Bond			10.80500	103.43631	10.80500	103.34613				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.72507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.49206				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.93580				0.00	0	1,500,000,00
Total ASN607 SPOT										0.00	0	1,500,000,00
Total For ASN607										0.00	0	1,500,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	102.20324				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.49570				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.96234				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.67332				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.47159				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.65298				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.46922				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.32169				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.73199				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 20/06/2026 Spot Bond					0.00000	100.77404				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.18651				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.98589				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.11103				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.44417				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.59145				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.32640				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.44280				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.05450				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.77340				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.47208				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	92.79419				0.00	0	
Total ASN684 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.44469				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.04434				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	102.13003				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.04434				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.24465				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.70919				0.00	100,000,000	50,000,00
Total ASN700 SPOT										0.00	100,000,000	50,000,00
Total For ASN700										0.00	100,000,000	50,000,00
ASN70: On 20/06/2026 Spot Bond					0.00000	100.71241				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.93285				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	102.23785				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.66714				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.44789				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.00195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	100.37553				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	100.94577				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 31/07/2026 Spot Bond					0.00000	102.08427				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.38664				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.44704				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.69312				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.69955				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.00114				0.00	260,000,000	130,000,000
Total ASN747 SPOT										0.00	260,000,000	130,000,000
Total For ASN747										0.00	260,000,000	130,000,000
ASN747 On 31/10/2026 Spot Bond					0.00000	102.01433				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.78642				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.75877				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78: On 21/12/2026 Spot Bond			10.45884	10.45884	10.45884	100.76156				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.00216				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	104.11562				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	102.18340				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	102.00441				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	102.00641				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.62397				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.24868				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.31757				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.10672				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.44135				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	88.48357				0.00	0	
Total ASN823 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.11058				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.12712				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.12690				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	99.99967				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	99.99979				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	99.99979				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	102.18355				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.74116				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.80960				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.81054				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.81054				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	99.71880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	95.91014				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	102.15429				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	102.14434				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.69322				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.70624				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.38671				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.85306				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	101.99495				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	97.73958				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.58766				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86 On 09/06/2027 Spot Bond					0.00000	101.00552				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.00552				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.85772				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.85772				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	100.43763				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	100.64561				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	100.77676				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.77034				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	101.04083				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	99.88672				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88 On 29/06/2028 Spot Bond					0.00000	100.45971				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	100.87511				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.90500	105.19427	11.90500	105.09351				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	92.83190				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	102.00762				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.68669				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.41044				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.43415				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.41044				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.38671				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.39858				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.41636				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.39858				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.41636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	95.07150				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	88.11840				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN930 On 20/12/2025 Spot Bond					0.00000	100.74447				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	104.59900				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.79289				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN930 On 31/01/2030 Spot Bond					0.00000	102.07799				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.75115				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.72736				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN940 On 20/12/2025 Spot Bond					0.00000	100.70594				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.82496				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN940 On 20/06/2027 Spot Bond					0.00000	100.68839				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	

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 20/06/2027 Spot Bond					0.00000	100.69322				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	101.38671				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	102.19334				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	100.78326				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	100.71108				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	100.67397				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	100.41898				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	119.60230				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.81534				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.68683				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97(On 24/01/2025 Spot Bond					0.00000	87.66484				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	102.26299				0.00	0	
Total ASN977 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.72544				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.19335				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.25000				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.69090				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.38131				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.53697				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	103.07567				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.68280				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.75757				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.02528				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.02432				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.38691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.91500	101.14487	7.91500	101.08036				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.43271				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.90342				0.00	860,000,000	680,000,000
Total BAW36 SPOT										0.00	860,000,000	680,000,000
Total For BAW36										0.00	860,000,000	680,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	100.11437				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.54090				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	101.36202				0.00	0	1,000,000,000
Total BAW39 SPOT										0.00	0	1,000,000,000
Total For BAW39										0.00	0	1,000,000,000
BAW40 On 30/06/2025 Spot Bond			10.14000	100.06038	10.14000	99.97929				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.51735				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.80689				0.00	0	200,000,000
Total BAWGL2 SPOT										0.00	0	200,000,000
Total For BAWGL2										0.00	0	200,000,000
BAYA72 On 31/03/2026 Spot Bond			12.65500	12.65500	12.65500	102.38563				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.99340				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.54727				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.51146				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.57928				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.79525				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.25053				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.58317				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.49349				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.48419				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.16128				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.48064				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.81660				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	98.87738				0.00	0	
Total BAYA97 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.51173				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.49904				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	100.55796				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.60901				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.56763				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.55838				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.55493				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.55796				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.55838				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.57687				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.76000	9.76000	9.76000	95.77622				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	102.03631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.80151				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.33216				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.72278				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.30146				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.66549				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.69908				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.06883				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.30289				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.85039				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.19747				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.77476				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	101.81673				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.42500	101.62479	9.42500	101.54850				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.11276				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	102.25519				0.00	1,270,000,000	1,270,000,000
Total BID15 SPOT										0.00	1,270,000,000	1,270,000,000
Total For BID15										0.00	1,270,000,000	1,270,000,000
BID16 On 24/06/2025 Spot Bond					0.00000	100.47915				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.48833				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.23859				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.05807				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.08900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	78.68800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	58.47100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.85300				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.19283				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.20444				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	100.81536				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.46537				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	101.51084				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.00901				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.16546				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.70808				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	99.92228				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.08843				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.86460				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.38125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF30 On 11/01/2024 Spot Bond					0.00000	100.00828				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF31 On 31/03/2024 Spot Bond					0.00000	100.36659				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF32 On 10/05/2024 Spot Bond					0.00000	101.58215				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF33 On 03/07/2024 Spot Bond					0.00000	100.28990				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF40 On 14/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			830,000,000,000,000.00	28,300,000,000	28,300,000,000	28,300,000,000
Total BPPF40 SPOT									10,000,000,000,000.00	28,300,000,000	28,300,000,000	28,300,000,000
Total For BPPF40									10,000,000,000,000.00	28,300,000,000	28,300,000,000	28,300,000,000
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total BWZJ23 SPOT									0.00	0	0	
Total For BWZJ23									0.00	0	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.43090			0.00	0	0	
Total BWZJ24 SPOT									0.00	0	0	
Total For BWZJ24									0.00	0	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	102.01255			0.00	0	0	
Total BWZJ25 SPOT									0.00	0	0	
Total For BWZJ25									0.00	0	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.48976			0.00	0	0	
Total BYA100 SPOT									0.00	0	0	
Total For BYA100									0.00	0	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.48047			0.00	0	0	
Total BYA101 SPOT									0.00	0	0	
Total For BYA101									0.00	0	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	100.49191			0.00	0	0	
Total BYA102 SPOT									0.00	0	0	
Total For BYA102									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
BYA104 On 30/06/2027 Spot Bond					0.00000	100.48245			0.00	0	
Total BYA104 SPOT									0.00	0	
Total For BYA104									0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	100.47311			0.00	0	
Total BYA105 SPOT									0.00	0	
Total For BYA105									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.17887			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.81245			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.64468			0.00	0	20,000,00
Total CBL31 SPOT									0.00	0	20,000,00
Total For CBL31									0.00	0	20,000,00
CCT02 On 12/06/2024 Spot Bond			9.45500	102.92119	9.45500	102.84328			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.10500	105.30881	10.10500	105.22422			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.14500	11.14500	11.14500	98.22081			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.43332			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.63603			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.66436			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.65082			0.00	0	
Total CGR51 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.48438				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.56746				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.63591				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.71042				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.44000	103.45092	10.44000	103.36514				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	102.16916				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.17029				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.74500	102.62092	11.74500	102.52549				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.17800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.23000	163.24896	7.23000	163.09507				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.36000	158.29414	9.36000	158.11811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			10.08500	103.65418	10.08500	103.57107				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.04096				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.02182				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	103.55900				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.85063				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.66139				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.81762				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.91156				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.88661				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2023 Spot Bond			10.98500	98.85771	10.98500	98.77015				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.88201				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/10/2023 Spot Bond					0.00000	102.01400				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.90804				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	157.89700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	100.40156				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.45500	102.89518	10.45500	102.80831				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.50500	102.31713	10.50500	102.23177				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.59500	100.91739	10.59500	100.83249				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.64500	10.64500	10.64500	323.97778				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	101.68470				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	101.69904				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.40052				0.00	0	
Total CLN558 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.90197				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	139.28700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.75881				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.95500	100.14317	10.95500	100.11287				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.45500	101.19821	10.45500	101.11417				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.93076				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.42044				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	100.46401				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.69796				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.68500	100.34414	10.68500	100.25903				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.75038				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	101.70318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.83535				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.76094				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.88906				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.32612				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.74482				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.79264				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.88850				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.41098				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.51900				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.35227				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.71654				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59(On 16/09/2025 Spot Bond					0.00000	102.22142				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59(On 05/12/2026 Spot Bond					0.00000	102.44099				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59(On 05/12/2026 Spot Bond			5.65000	158.75375	5.65000	126.58465				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.60611				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59(On 27/06/2024 Spot Bond					0.00000	100.54909				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.38673				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59(On 24/11/2024 Spot Bond			9.92500	9.92500	9.92500	100.29502				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	100.31581				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	100.88611				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.71654				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.71654				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60(On 05/08/2024 Spot Bond			9.51000	9.51000	9.51000	103.07516				0.00	0	
Total CLN603 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.78889				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	101.15663				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.10955				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.91534				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.42413				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	102.15332				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.40136				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.06422				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.33619				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	97.85800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.77582				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.26464				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	102.00577				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.31175				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	101.64152				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.66810				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.70000	60.35006	13.70000	79.21015				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.58008				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.15500	100.85173	11.15500	100.76105				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.63697				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN632 On 21/11/2024 Spot Bond					0.00000	101.55678				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.13016				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.77169				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.53949				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.38945				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.63242				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.76179				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.72343				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	99.92125				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.39376				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.70909				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	102.07985				0.00	0	
Total CLN646 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.70976				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.72474				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.25642				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.63242				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.63242				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	98.44500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.77057				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.32206				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.04582				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	127.72100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	151.85200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	103.27455				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.83256				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	101.55089				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	101.73859				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			6.19548	165.73103	6.19548	134.56937				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.19548	165.73103	6.19548	134.57024				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.76133				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.82195				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.66099				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.21727				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	101.01933				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	100.64496				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/12/2026 Spot Bond					0.00000	100.65483				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.85273				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.72260				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.72237				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.68395				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.50633				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	100.67024				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.88267				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.37090				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	86.89887				0.00	0	
Total CLN698 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.83762				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.87077				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.94954				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	88.91785				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.85226				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.43846				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.66146				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	85.27149				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.50954				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.82863				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.57067				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.66392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.66392				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.66392				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	84.32934				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.85582				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	83.34565				0.00	0	
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	83.66197				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.14985				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	84.35854				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.63373				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.63373				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.63373				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.63990				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.63990				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.63990				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.80654				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.82228				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.44665				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.67441				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.86444				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	97.57894				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.96156				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	116.97700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	96.38064				0.00	0	
Total CLN740 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.61725				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.45867				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	103.05010				0.00	3,600,000,000	1,800,000,000
Total CLN743 SPOT										0.00	3,600,000,000	1,800,000,000
Total For CLN743										0.00	3,600,000,000	1,800,000,000
CLN74 On 31/01/2030 Spot Bond					0.00000	98.89500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.37069				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.42528				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2023 Spot Bond					0.00000	100.67043				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.16348				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.49620				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	101.03252				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.30260				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	101.18127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.34674				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.33582				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 22/04/2026 Spot Bond					0.00000	101.20768				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.06655				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.70766				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	102.14890				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	96.10683				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.34674				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN768 On 23/09/2026 Spot Bond					0.00000	100.63720				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	98.28100				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	104.48069				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.00556				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.20360				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	102.68953				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	102.21634				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.47000	5.47000	5.47000	110.50762				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.32735				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.49340				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.97458				0.00	0	
Total CLN779 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN779										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	101.98452				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	104.24376				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	102.03424				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	102.05611				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.43764				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.43764				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	113.79267				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	113.62534				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.17361				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.34200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.17361				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.87791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.17361				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.43771				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.17361				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.17377				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.18323				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.18323				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.39257				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.52356				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	103.25892				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.99049				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	102.19329				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN807 On 28/02/2027 Spot Bond					0.00000	101.39865				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	102.05412				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.76000	95.85106	9.76000	95.77622				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.63928				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.80600				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	102.17361				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	102.17385				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	102.19329				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.97459				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.17361				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.17385				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.43772				0.00	0	
Total CLN821 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	102.17385				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.17385				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	102.17346				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	102.17385				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.52926				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.17361				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.38769				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.18117				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	102.17346				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.93000	9.93000	9.93000	100.62621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.38656				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.38671				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.38671				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.38660				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.43770				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.68871				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	103.64600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.06300				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	103.60700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.04910				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	100.43772				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN848 On 31/03/2027 Spot Bond					0.00000	100.43770				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.43730				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	102.30313				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.59045				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.69322				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.72023				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.76071				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.77355				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.66808				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.22376				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	86.42543				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	102.17385				0.00	0	
Total CLN860 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.72538				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.68678				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.00832				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	96.86600				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.51400				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86 On 31/01/2025 Spot Bond					0.00000	102.38234				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	89.66302				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	101.93496				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.95472				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.94478				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.94803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.38656				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.70287				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.64163				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.64163				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.93083				0.00	2,600,000,000	1,300,000,000
Total CLN878 SPOT										0.00	2,600,000,000	1,300,000,000
Total For CLN878										0.00	2,600,000,000	1,300,000,000
CLN878 On 02/04/2026 Spot Bond					0.00000	100.31581				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.31434				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	87.29678				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.92486				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	86.07897				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	84.88681				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.88681				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	84.71016				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.85733				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.91000	5.91000	5.91000	128.18906				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	105.89171				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.75757				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.72415				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.17385				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.70722				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.38656				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.43763				0.00	0	
Total CLN896 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.30256				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.06386				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.57602				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.96500	11.96500	11.96500	101.22791				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.52600				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.54000	11.54000	11.54000	99.55543				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.93975				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.79917				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.75308				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.92291				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	97.92000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	96.84500				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.75772				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	102.66967				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	102.17329				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.75535				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	95.82600				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.86312				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	99.90600				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	101.39272				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.69069				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	101.38679				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN92(On 29/02/2028 Spot Bond					0.00000	101.38679				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN92' On 28/02/2026 Spot Bond					0.00000	101.38664				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN92' On 28/02/2026 Spot Bond					0.00000	101.38664				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN92' On 20/06/2030 Spot Bond					0.00000	100.83707				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN92' On 20/06/2028 Spot Bond					0.00000	100.79153				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN92' On 20/06/2028 Spot Bond					0.00000	100.79602				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN92' On 20/06/2028 Spot Bond					0.00000	100.80244				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN92' On 20/06/2028 Spot Bond					0.00000	100.79923				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN92' On 31/01/2026 Spot Bond					0.00000	102.17329				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN92' On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN93(On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN93' On 20/06/2028 Spot Bond					0.00000	96.94720				0.00	0	
Total CLN931 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	100.80564				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.96000	12.96000	12.96000	98.06991				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	100.94382				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	98.08800				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	100.15100				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	100.66811				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	100.87979				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	100.85052				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	100.43755				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.43755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	100.43757				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	100.75430				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.66425				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.76393				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.83771				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.78319				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.87611				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.43771				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	100.64731				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN955 On 20/06/2028 Spot Bond					0.00000	100.79602				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	100.69742				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN957 On 20/06/2028 Spot Bond					0.00000	100.76393				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN958 On 31/08/2027 Spot Bond					0.00000	101.26800				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN959 On 31/08/2028 Spot Bond					0.00000	101.21121				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN960 On 30/09/2026 Spot Bond					0.00000	100.56049				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN961 On 20/06/2026 Spot Bond					0.00000	100.25218				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.74500	100.06115	11.74500	99.96759				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.86500	99.63921	11.86500	99.54511				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.51500	91.59983	13.51500	91.50168				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.10500	91.51643	12.10500	91.42831				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.38863				0.00	0	
Total DSY02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.85500	10.85500	10.85500	101.02132				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.14248				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.54822				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.12062				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.40379				0.00	2,500,000,000	2,500,000,000
Total DSY07 SPOT										0.00	2,500,000,000	2,500,000,000
Total For DSY07										0.00	2,500,000,000	2,500,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	100.75736				0.00	3,020,000,000	3,020,000,000
Total DTF002 SPOT										0.00	3,020,000,000	3,020,000,000
Total For DTF002										0.00	3,020,000,000	3,020,000,000
DTF003 On 14/09/2023 Spot Bond					0.00000	100.77381				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.00029				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	100.73753				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	100.75561				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.85500	103.87924	9.85500	103.79646				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.97166	9.69000	103.89016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	103.97166	9.69000	103.89016				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.05500	99.57736	11.05500	99.48859				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.23000	99.53880	11.23000	99.44872				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	104.13898	10.10000	104.05398				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.13898	10.10000	104.05398				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.20431				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.43172				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.28173				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.38065				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.14079				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.02664				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.28627				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.47270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2025 Spot Bond					0.00000	101.80557				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.14769				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.68320				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	103.81930				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	103.42080				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	104.44366				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.07500	118.33643	6.07500	118.23680				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.86500	102.97595	5.86500	102.89014				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	153.95581	2.25000	153.87271				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.20000	158.83690	5.20000	158.71416				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.09500	143.65218	5.09500	143.54238				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			5.09500	139.31299	5.09500	139.20556				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.89500	120.71459	5.89500	120.61436				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.73500	106.93072	5.73500	106.84274				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	153.95581	2.25000	153.87271				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	206.75420				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	203.39813				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	190.55201				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	158.63798				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	157.58089				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	153.29035				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	142.53699				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	137.16343				0.00	0	
Total ELN013 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	139.32695				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	115.50262				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	109.48666				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	125.36868				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.16500	101.15791	11.16500	101.06835				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.58000	13.58000	13.58000	92.39176				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.63000	13.63000	13.63000	95.74182				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			11.25500	11.25500	11.25500	99.42593				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.25500	11.25500	11.25500	98.66996				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.12000	13.12000	13.12000	94.32936				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.21000	12.21000	12.21000	96.50454				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.62000	15.62000	15.62000	89.32943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.02429				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.12883				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.22091				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.20919				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.05906				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.25375				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.89833				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.69162				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.62104				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.79163				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.54011				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 16/04/2025 Spot Bond					0.00000	100.57467				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.11133				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	101.94517				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.61244				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.10936				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.93496				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	101.56402				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	101.63020				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	102.13926				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.55272				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.60009				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.57631				0.00	0	
Total ERS3C8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.62369				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.57664				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.55455				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.56862				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.59987				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.63131				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.65489				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.05500	97.12985	10.05500	97.05178			20,110,000,000.00	2,000,000	2,658,556,20	
Total ES26 SPOT									20,110,000,000.00	2,000,000	2,658,556,20	
Total For ES26									20,110,000,000.00	2,000,000	2,658,556,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.25507	7.85000	102.19055			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.61000	73.67278	12.81000	72.71167			248,417,000,000.00	19,700,000	2,320,000,00	
Total ES33 SPOT									248,417,000,000.00	19,700,000	2,320,000,00	
Total For ES33									248,417,000,000.00	19,700,000	2,320,000,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.51198	7.50000	102.45046			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			13.10000	70.02276	13.27000	69.09713			289,510,000,000.00	22,100,000	2,172,519,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										289,510,000,000.00	22,100,000	2,172,519,40
Total For ES42										289,510,000,000.00	22,100,000	2,172,519,40
ES42/R On 25/04/2042 Spot Bond			8.50000	101.90569	8.50000	101.83618				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.11000	12.11000	12.11000	97.24846				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			15.09500	15.09500	15.09500	90.18332				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.53317				0.00	160,000,000	40,000,00
Total EXX05 SPOT										0.00	160,000,000	40,000,00
Total For EXX05										0.00	160,000,000	40,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.60974				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.94517				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.23960				0.00	0	40,000,00
Total FIFB19 SPOT										0.00	0	40,000,00
Total For FIFB19										0.00	0	40,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.40368				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	100.97252				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	101.96456				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.68422				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.22572				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.45977				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.47417				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	103.09811				0.00	120,000,000	390,000,000
Total FRB24 SPOT										0.00	120,000,000	390,000,000
Total For FRB24										0.00	120,000,000	390,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.74378				0.00	562,000,000	571,000,000
Total FRB25 SPOT										0.00	562,000,000	571,000,000
Total For FRB25										0.00	562,000,000	571,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.86605				0.00	1,700,000,000	1,700,000,000
Total FRB26 SPOT										0.00	1,700,000,000	1,700,000,000
Total For FRB26										0.00	1,700,000,000	1,700,000,000
FRB27 On 03/06/2026 Spot Bond			9.83500	102.07468	9.83500	101.99439				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.95592				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.67155				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.75500	98.17109	9.75500	98.09447			46,824,000,000.00		4,800,000	801,200,000
Total FRB30 SPOT									46,824,000,000.00		4,800,000	801,200,000

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 FRB30									46,824,000,000.00	4,800,000	801,200,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.09888			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.40685			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.63573			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.62001			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	102.18203			0.00	0	
Total FRB35 SPOT									0.00	0	
Total For FRB35									0.00	0	
FRB36 On 14/09/2033 Spot Bond					0.00000	100.85224			0.00	0	
Total FRB36 SPOT									0.00	0	
Total For FRB36									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.17000	331.76918	5.17000	331.51350			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.78000	4.78000	4.78000	169.08397			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.94500	218.49922	4.94500	218.33433			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.34000	5.34000	5.34000	116.87021			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.91500	5.91500	5.91500	226.98707		1,715,350,000,000.00	290,000,000	145,000,00	
Total FRBI33 SPOT								1,715,350,000,000.00	290,000,000	145,000,00	
Total For FRBI33								1,715,350,000,000.00	290,000,000	145,000,00	
FRBI46 On 31/03/2046 Spot Bond			5.75500	98.43005	5.75500	98.34941		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.83000	95.63944	5.83000	95.56077				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.79000	9.79000	9.79000	88.55593				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.80000	9.80000	9.80000	87.57912				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.83000	5.83000	5.83000	166.48169				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	101.66377				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.05109				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.13356				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.98812				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	102.04557				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.62742				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 14/05/2024 Spot Bond					0.00000	101.64372				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.95356				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.85818				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.41066				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.13705				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.90426				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.67080				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.72419				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.76415				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.08867				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.86451				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	102.11888				0.00	0	
Total FRC317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.71904				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	98.66724				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.83953				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.72847				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.30404				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.72619				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.50554				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 07/12/2023 Spot Bond					0.00000	101.11143				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.49814				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.29931				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 20/12/2025 Spot Bond					0.00000	99.95769				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.79847				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	102.29639				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	102.20969				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	102.08651				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.32759				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 31/07/2023 Spot Bond					0.00000	102.24042				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	102.23556				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	102.22511				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	102.24157				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	102.21269				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	102.14837				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 31/03/2024 Spot Bond					0.00000	100.39534				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.94200				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.66877				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.96217				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	90.11256				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.38217				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.42147				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.68481				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.68054				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.15164				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.52800				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.52800				0.00	0	
Total FRC385 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.50103				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.50103				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.17505				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 11/11/2024 Spot Bond					0.00000	101.86597				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.53659				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	102.29117				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	102.28950				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond					0.00000	100.23507				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	102.39970				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	102.53708				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	101.09705				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	98.98953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.36897				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	91.39606				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	88.00781				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond					0.00000	101.16657				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.26200				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.02955				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	96.86776				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	95.78240				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	102.29121				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	101.49303				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.51450				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC414 On 31/05/2027 Spot Bond					0.00000	101.44625				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	101.44646				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	102.19154				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	101.48835				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	102.49825				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.59045				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.59949				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.59949				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	101.41088				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	100.43983				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	100.45849				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 20/06/2027 Spot Bond					0.00000	100.75365				0.00	0	
Total FRC428 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.38682				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.29114				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.38682				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.44613				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.40033				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.74787				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.00786				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.01711				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.39868				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.39868				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.77042				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.66976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	102.12344				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	101.38682				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	100.92857				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	101.38682				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	101.39868				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	100.77673				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.45105				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	102.12344				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	102.10244				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC453 On 20/06/2028 Spot Bond					0.00000	100.69644				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	102.36499				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45(O)n 18/04/2028 Spot Bond					0.00000	99.87670				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45(O)n 16/11/2027 Spot Bond					0.00000	101.61001				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45(O)n 20/12/2029 Spot Bond					0.00000	100.74140				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45(O)n 31/07/2025 Spot Bond					0.00000	102.44841				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46(O)n 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(O)n 30/04/2025 Spot Bond					0.00000	102.43682				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46(O)n 30/04/2026 Spot Bond					0.00000	102.29121				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46(O)n 20/04/2032 Spot Bond					0.00000	102.61959				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46(O)n 20/03/2026 Spot Bond					0.00000	100.65794				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46(O)n 06/11/2024 Spot Bond					0.00000	101.82276				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46(O)n 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(O)n 20/12/2023 Spot Bond					0.00000	100.71051				0.00	0	
Total FRC467 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC467										0.00	0	
FRC467 On 31/08/2027 Spot Bond					0.00000	101.32746				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC468 On 31/01/2028 Spot Bond					0.00000	101.64453				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC469 On 31/07/2023 Spot Bond			10.09500	277.87259	10.09500	105.33425				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC470 On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC471 On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC472 On 31/07/2023 Spot Bond					0.00000	102.18938				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC473 On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC474 On 31/07/2023 Spot Bond			5.08200	5.08200	5.08200	101.22115				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC475 On 20/06/2026 Spot Bond					0.00000	100.54075				0.00	0	1,200,000,00
Total FRC476 SPOT										0.00	0	1,200,000,00
Total For FRC476										0.00	0	1,200,000,00
FRC476 On 20/06/2026 Spot Bond					0.00000	100.53077				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC477 On 07/12/2033 Spot Bond					0.00000	100.64285				0.00	0	3,950,000,00
Total FRC478 SPOT										0.00	0	3,950,000,00
Total For FRC478										0.00	0	3,950,000,00
FRC478 On 31/03/2032 Spot Bond					0.00000	100.22137				0.00	0	1,200,000,00

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 FRC479 SPOT										0.00	0	1,200,000,00
Total For FRC479										0.00	0	1,200,000,00
FRI33 On 28/02/2033 Spot Bond			5.36000	111.37226	5.36000	111.28479				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.61500	118.63533	5.61500	118.53887				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.92442				0.00	1,000,000,000	1,000,000,00
Total FRJ23 SPOT										0.00	1,000,000,000	1,000,000,00
Total For FRJ23										0.00	1,000,000,000	1,000,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.85605				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.39866				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.60695				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.29225				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	102.80695				0.00	0	1,030,000,00
Total FRJ27S SPOT										0.00	0	1,030,000,00
Total For FRJ27S										0.00	0	1,030,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.29712				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.64293				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	102.61857				0.00	0	3,700,000,00
Total FRJ29S SPOT										0.00	0	3,700,000,00
Total For FRJ29S										0.00	0	3,700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.95449				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.46419				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.57527				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.16800	5.16800	5.16800	104.63599				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.69500	5.69500	5.69500	117.46369				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.90567				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.72500	117.15981	5.72500	117.06351				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.79500	229.45767	5.79500	229.26895				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.91500	114.66280	5.91500	114.56681				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.79500	5.79500	5.79500	229.26895				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.93000	168.83683	4.93000	168.70888				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	119.28912	3.70500	119.21057				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.66500	117.96188	5.66500	117.86550				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.91500	227.17607	5.91500	226.98707				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.91500	227.17607	5.91500	226.98707				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.91000	168.88656	4.91000	168.75884				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.99500	225.67000	5.99500	225.48084				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.86500	115.31365	5.86500	115.21758				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.14500	216.62943	5.14500	216.46250				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.61500	106.00091	6.61500	105.90620				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.14500	216.62943	5.14500	216.46250				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.14500	216.62943	5.14500	216.46250				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.50500	216.34402	6.50500	216.15393				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.56500	106.59269	6.56500	106.49788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.86500	5.86500	5.86500	115.21758				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.65500	116.13481	5.65500	117.99980				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.45500	213.76775	5.45500	213.59772				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.27500	220.49174	6.27500	220.30198				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.58500	212.58076	5.58500	212.40947				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.58500	212.58076	5.58500	212.40947				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.98600	218.11441	4.98600	217.94909				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.68000	166.98677	5.68000	166.85012				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.93500	209.42277	5.93500	209.24821				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.97500	209.06535	5.97500	208.89041				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.65000	167.06026	5.65000	166.92395				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS152 On 31/03/2028 Spot Bond			5.45000	213.81355	5.45000	213.64358				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.98500	5.98500	5.98500	208.80106				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	99.91602				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.73362				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.50655				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	207.14894				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	156.80573				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	230.11452				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	277.44671				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.74122				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.88418				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.70768				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.40083				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.48727				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.11618				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.65791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.66939				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	
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	101.58223				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.29920				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	72.73082				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 09/12/2023 Spot Bond					0.00000	101.33608				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	122.77092				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	103.15481				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	104.51263				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.13710				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	139.56032				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.66001				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.43719				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.43524				0.00	0	
Total FRS266 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	142.11555				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.43719				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.43561				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.50057				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.79799				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.70687				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.45104				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.99500	10.99500	10.99500	95.95188				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.99500	10.99500	10.99500	95.95188				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	102.13830				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.95122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	97.89802				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	112.10306				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	101.59725				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	102.29121				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	119.53601				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			10.25500	10.25500	10.25500	103.29256				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.70432				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	99.82070				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS313 On 27/04/2024 Spot Bond					0.00000	101.86098				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.01138				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	100.43973				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	99.63540				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.96500	4.96500	4.96500	100.36972				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	93.45283				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	107.37168				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	94.77612				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	97.04821				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.62950	291.17124	9.62950	102.10491				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.79500	291.38283	9.79500	102.13328				0.00	0	
Total FRS325 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS325										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.45500	105.76699	9.45500	102.07495				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.54500	105.80882	9.54500	102.09041				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.50500	105.79023	9.50500	102.08354				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	108.87179				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	101.26339				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	100.43991				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	101.33174				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	101.22557				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS333 On 21/12/2027 Spot Bond					0.00000	100.66161				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS334 On 06/07/2028 Spot Bond					0.00000	64.45036				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS335 On 10/07/2028 Spot Bond					0.00000	64.38040				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS336 On 16/02/2027 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 FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS338 On 15/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS339 On 17/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.81000	4.81000	4.81000	331.98185				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.19000	333.02243	4.19000	332.79159				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.55000	4.55000	4.55000	332.32094				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.87746				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.56500	107.90249	5.56500	107.81518				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.28500	64.04734	5.28500	110.71173				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			4.80000	4.80000	4.80000	169.03389				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.08000	5.08000	5.08000	168.33491				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.61000	5.61000	5.61000	330.94283				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			9.65500	102.46792	9.65500	102.38875			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.60500	100.02469	9.60500	104.80682			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.86500	101.76633	9.86500	101.68604			0.00	0	453,90
Total FRX26 SPOT									0.00	0	453,90
Total For FRX26									0.00	0	453,90
FRX27 On 07/03/2027 Spot Bond			10.18500	103.64426	10.18500	103.56036		1,340,071,005,000.00		131,573,000	65,786,50
Total FRX27 SPOT								1,340,071,005,000.00		131,573,000	65,786,50
Total For FRX27								1,340,071,005,000.00		131,573,000	65,786,50
FRX28 On 26/07/2028 Spot Bond			10.39500	98.69939	10.39500	103.65956		6,237,000,000,000.00		600,000,000	200,000,00
Total FRX28 SPOT								6,237,000,000,000.00		600,000,000	200,000,00
Total For FRX28								6,237,000,000,000.00		600,000,000	200,000,00
FRX30 On 31/01/2030 Spot Bond			10.90000	99.20905	10.90000	99.12183		0.00		0	
Total FRX30 SPOT								0.00		0	
Total For FRX30								0.00		0	
FRX31 On 21/02/2031 Spot Bond			11.19000	95.31286	11.19000	95.22689		2,356,434,960,000.00		210,584,000	105,789,50
Total FRX31 SPOT								2,356,434,960,000.00		210,584,000	105,789,50
Total For FRX31								2,356,434,960,000.00		210,584,000	105,789,50
FRX32 On 31/03/2032 Spot Bond			11.29000	98.87083	11.29000	98.78186		0.00		0	
Total FRX32 SPOT								0.00		0	
Total For FRX32								0.00		0	
FRX45 On 14/04/2045 Spot Bond			12.95000	66.29644	12.95000	66.22829		0.00		0	
Total FRX45 SPOT								0.00		0	
Total For FRX45								0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.38535		0.00		0	
Total FS6A3 SPOT								0.00		0	
Total For FS6A3								0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.34361		0.00		0	
Total FS6B1 SPOT								0.00		0	
Total For FS6B1								0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.30761		0.00		0	
Total FS7A2 SPOT								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.54559				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.33924				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	102.10399				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	102.13885				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.88296				0.00	0	37,000,000,00
Total GBL06 SPOT										0.00	0	37,000,000,00
Total For GBL06										0.00	0	37,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.48809				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.28084				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.32415				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.62146				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.94000	118.38944	4.94000	118.30014				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.93274				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.56400	102.60163	9.56400	102.52293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.40767				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.26500	103.81015	8.26500	103.74126				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.77635				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.56566				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.02886				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.43385				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.02702				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.45399				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.25136				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.17331				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.66124				0.00	0	3,000,000.00
Total GRT33 SPOT										0.00	0	3,000,000.00
Total For GRT33										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	100.61941				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.73443				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.99687				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.89129				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.72194				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.19732				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.03115				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.25941				0.00	0	500,000,0€
Total GRT48 SPOT										0.00	0	500,000,0€
Total For GRT48										0.00	0	500,000,0€
GRT49 On 10/06/2025 Spot Bond					0.00000	101.03076				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.45864				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.83584				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.86799				0.00	0	
Total GRT52G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.77171				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.55218				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	101.07319				0.00	0	1,000,000,00
Total GRT55 SPOT										0.00	0	1,000,000,00
Total For GRT55										0.00	0	1,000,000,00
GRT56 On 09/06/2030 Spot Bond					0.00000	101.11847				0.00	0	1,000,000,00
Total GRT56 SPOT										0.00	0	1,000,000,00
Total For GRT56										0.00	0	1,000,000,00
GS0009 On 08/11/2023 Spot Bond					0.00000	101.57481				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.88500	9.88500	9.88500	99.98206				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.37155				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.99948				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.26530				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.35548				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.97509				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.79309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.92225				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	100.43770				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.27555				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.17527				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.68900				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.48765				0.00	120,000,000	60,000,000
Total HILB09 SPOT										0.00	120,000,000	60,000,000
Total For HILB09										0.00	120,000,000	60,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	100.87607				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.20671				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.86797				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	102.03693				0.00	0	30,000,000
Total HILB15 SPOT										0.00	0	30,000,000
Total For HILB15										0.00	0	30,000,000
HILB16 On 09/11/2027 Spot Bond					0.00000	101.85453				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB17 On 05/04/2026 Spot Bond					0.00000	100.24323				0.00	0	200,000,00
Total HILB17 SPOT										0.00	0	200,000,00
Total For HILB17										0.00	0	200,000,00
HILB18 On 05/04/2028 Spot Bond					0.00000	100.24827				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.47000	331.38740	5.47000	331.12418				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.60000	5.60000	5.60000	330.68676				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.19000	99.97929	11.19000	99.88912				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.51000	76.75086	5.51000	112.47259				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.82000	83.47427	12.82000	83.38836			65,382,000,000.00		5,100,000	4,333,017,90
Total HWAY34 SPOT									65,382,000,000.00		5,100,000	4,333,017,90
Total For HWAY34									65,382,000,000.00		5,100,000	4,333,017,90
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.45836	100.00000	13.36821				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.84000	82.54742	12.84000	82.46233				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.45183	100.00000	13.36173				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.25100	170.53565	4.23000	170.46893			25,150,191,300,000.00		5,916,300,000	477,756,650,00
Total I2025 SPOT									25,150,191,300,000.00		5,916,300,000	477,756,650,00
Total For I2025									25,150,191,300,000.00		5,916,300,000	477,756,650,00
I2029 On 31/03/2029 Spot Bond			4.48000	122.35922	4.47000	122.33588			934,476,659,200,000.00		208,588,540,000	383,134,248,60
Total I2029 SPOT									934,476,659,200,000.00		208,588,540,000	383,134,248,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For I2029									14,476,659,200,000.00	208,588,540,000	383,134,248,60
I2031 On 31/01/2031 Spot Bond			4.41000	102.84434	4.41000	102.77072			0.00	0	1,700,000,00
Total I2031 SPOT									0.00	0	1,700,000,00
Total For I2031									0.00	0	1,700,000,00
I2033 On 28/02/2033 Spot Bond			4.85000	116.25013	4.86000	116.06558			323,462,020,000,000.00	66,693,200,000	405,449,940,00
Total I2033 SPOT									13,462,020,000,000.00	66,693,200,000	405,449,940,00
Total For I2033									13,462,020,000,000.00	66,693,200,000	405,449,940,00
I2038 On 31/01/2038 Spot Bond			4.96500	127.82299	4.96500	127.72575			30,392,751,000,000.00	6,121,400,000	475,555,510,50
Total I2038 SPOT									10,392,751,000,000.00	6,121,400,000	475,555,510,50
Total For I2038									10,392,751,000,000.00	6,121,400,000	475,555,510,50
I2046 On 31/03/2046 Spot Bond			4.95500	111.15000	4.95500	111.06602			36,959,751,310,000.00	7,459,082,000	341,035,711,30
Total I2046 SPOT									16,959,751,310,000.00	7,459,082,000	341,035,711,30
Total For I2046									16,959,751,310,000.00	7,459,082,000	341,035,711,30
I2050 On 31/12/2050 Spot Bond			4.98000	110.35697	4.98000	110.27361			37,413,783,840,000.00	7,512,808,000	394,203,026,10
Total I2050 SPOT									17,413,783,840,000.00	7,512,808,000	394,203,026,10
Total For I2050									17,413,783,840,000.00	7,512,808,000	394,203,026,10
IBG01 On 07/02/2025 Spot Bond					0.00000	101.55220			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.36258			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			5.27000	331.64182	5.27000	331.38362			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.81298			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.66489			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.98170			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.39533			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.18622				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.67230				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.59021				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.67729				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.31498				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.19562				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.22265				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.36662				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.93535				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.22693				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.02548				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL167 On 18/05/2024 Spot Bond					0.00000	101.53767				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.58673				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.06958				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.94837				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.23953				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.42261				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.08650				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.55406				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.10614				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.78088				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.72411				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.99782				0.00	0	
Total IBL200 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.69279				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.26398				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.05258				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.02432				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.99604				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.94487				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.45087				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.70988				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.66782				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.93293				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.15033				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.81500	8.81500	8.81500	100.06862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.78009				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.33479				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.25650				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	92.03238				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.01023				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.87658				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.89730				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.64852				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.71500	9.71500	9.71500	99.15183				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.42065				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.43077				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL235 On 04/07/2024 Spot Bond					0.00000	98.24160				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.03041				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.01595				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.88918				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	99.90904				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.86642				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.92924				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.72289				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.62000	10.62000	10.62000	99.12858				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.58429				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.54451				0.00	0	
Total IBL247 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.76500	100.46263	8.76500	100.39165				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.00915				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.76619				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.23901				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.96491				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.83593				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.81175				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.22295				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.82535				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.86524				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	102.09133				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.28036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.28548				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.50910				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.35226				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.92529				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.11344				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.07772				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.04500	104.34799	10.04500	104.26328				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.47510				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.29500	100.45736	10.29500	100.37518				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.63000	100.31419	11.63000	100.14430				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.85500	101.06181	10.85500	100.97428				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.85172				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.16948				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.74798				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.75055				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.36443				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.06284				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.60500	99.73188	9.60500	99.65521				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.90559				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.47404				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.24623				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.56033				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.11651				0.00	0	
Total INLV09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.30242				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.54940				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.16587				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.51937				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.40206				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.92022				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.64528				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.13988				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.31062				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.81175				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.35735				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.37136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.33622				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.36439				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.37136				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.15152				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.00582				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.32214				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.32710				0.00	0	80,000,0€
Total IV050 SPOT										0.00	0	80,000,0€
Total For IV050										0.00	0	80,000,0€
IVC140 On 18/04/2024 Spot Bond					0.00000	100.03782				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.72439				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.05753				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.98500	98.43380	8.98500	98.36291				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.03084				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.99500	103.29823	7.99500	103.23060				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.95895				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.03500	102.58233	9.03500	102.50705				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.01105				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.97500	102.56016	8.97500	102.48539				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.53896				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	102.79060				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.21500	100.74137	9.21500	100.66700				0.00	0	
Total IVC216 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.91000	9.91000	9.91000	101.52594				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	104.18620				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.85460				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.46233				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.85500	10.85500	10.85500	99.90905				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.20141				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.22500	10.22500	10.22500	100.56757				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	99.92161				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.20000	9.20000	9.20000	101.92059				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.82500	9.82500	9.82500	99.71804				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.28243				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.72415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.72041				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.52937				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.73058				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.27778				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.72222				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.71450				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.26645				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.45228				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.71707				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.72088				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.88119	0.00000	102.97956				0.00	0	500,000,00
Total IVC247 SPOT										0.00	0	500,000,00
Total For IVC247										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC248 On 31/03/2028 Spot Bond				101.88119	0.00000	103.36696				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	99.79845				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	102.13198				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.77500	8.77500	8.77500	100.15882				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.35500	11.35500	11.35500	99.96432				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.73824				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.75751				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	99.81839				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.30105				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	100.87241				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	100.92821				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.30105				0.00	0	
Total IVC260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.22451				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.11077				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		35,000,000,000	35,000,000,000	35,000,000,000
Total IVC263 SPOT								10,000,000,000,000.00		35,000,000,000	35,000,000,000	35,000,000,000
Total For IVC263								10,000,000,000,000.00		35,000,000,000	35,000,000,000	35,000,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.01081				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	102.03861				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.86100				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.55425				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	102.05406				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.82189				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.68258				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.44701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.30362				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.19485				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.33033				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.39592				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.44423				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.44242				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.46252				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.35500	113.49202	10.35500	113.39865				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.83814				0.00	500,000,000	630,000,000
Total LGL09 SPOT										0.00	500,000,000	630,000,000
Total For LGL09										0.00	500,000,000	630,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.88431				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.13790				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL12 On 04/10/2027 Spot Bond					0.00000	101.12927				0.00	0	580,000,00
Total LGL12 SPOT										0.00	0	580,000,00
Total For LGL12										0.00	0	580,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.62334				0.00	0	1,000,000,00
Total LHC01 SPOT										0.00	0	1,000,000,00
Total For LHC01										0.00	0	1,000,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	100.77167				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.41830				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.44704				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.47577				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.91772				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.98454				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.98000	14.98000	14.98000	101.57793				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.40333				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.39050				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.78119				0.00	0	
Total MBF071 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.39897				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.58319				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	101.12778				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.15508				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.91479				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.52058				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.47213				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.73321				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.53892				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.60500	9.60500	9.60500	107.85538				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.16814				0.00	920,000,000	2,460,000,00
Total MMIG06 SPOT										0.00	920,000,000	2,460,000,00
Total For MMIG06										0.00	920,000,000	2,460,000,00
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.38496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.72775				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.27500	98.15357	10.27500	98.07298			53,430,000,000.00		5,200,000	1,300,000
Total MML02 SPOT									53,430,000,000.00		5,200,000	1,300,000
Total For MML02									53,430,000,000.00		5,200,000	1,300,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.26205				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.50500	93.16677	10.50500	93.05279				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.93185				0.00	0	10,000,000
Total MML05 SPOT										0.00	0	10,000,000
Total For MML05										0.00	0	10,000,000
MML06 On 25/05/2029 Spot Bond			10.89000	97.67660	10.89000	97.59220				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.29404				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.64846				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.09136				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.85771				0.00	3,747,000,000	5,140,000,000
Total MTN17 SPOT										0.00	3,747,000,000	5,140,000,000
Total For MTN17										0.00	3,747,000,000	5,140,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.18093				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	101.72666				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.72053				0.00	0	3,550,000,00
Total MTN20 SPOT										0.00	0	3,550,000,00
Total For MTN20										0.00	0	3,550,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	102.12350				0.00	4,480,000,000	2,240,000,00
Total MTN22 SPOT										0.00	4,480,000,000	2,240,000,00
Total For MTN22										0.00	4,480,000,000	2,240,000,00
MTN23 On 29/01/2026 Spot Bond			10.20000	99.63944	10.20000	99.55733				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.15965				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.98235				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.10704				0.00	0	3,405,000,00
Total MTN26 SPOT										0.00	0	3,405,000,00
Total For MTN26										0.00	0	3,405,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.70791				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.40425				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.97390				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.44856				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.22836				0.00	0	
Total MTN31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.70868				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.69771				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.09940				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.61407				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.40628				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	100.41545				0.00	0	580,000,00
Total MTN38 SPOT										0.00	0	580,000,00
Total For MTN38										0.00	0	580,000,00
MTN39 On 29/06/2030 Spot Bond					0.00000	100.42532				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.47442				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.59124				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.45993				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.46006				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.41376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.32789				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.73842				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.81875				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.89248				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.00500	104.59992	10.00500	104.51433				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.11500	103.28263	11.11500	103.19008				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.27623				0.00	0	3,500,000.00
Total NBG02G SPOT										0.00	0	3,500,000.00
Total For NBG02G										0.00	0	3,500,000.00
NBG03 On 30/04/2026 Spot Bond					0.00000	102.64819				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	102.28982				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.94478				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.78830				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK13/ On 19/03/2024 Spot Bond			9.56500	103.25225	9.56500	103.17364				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			9.54500	103.87842	9.54500	103.79818				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.89500	102.43834	9.89500	102.35727				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.66500	102.98780	9.66500	102.90815			30,928,000,000.00		3,200,000	800,00
Total NBK20A SPOT									30,928,000,000.00		3,200,000	800,00
Total For NBK20A									30,928,000,000.00		3,200,000	800,00
NBK21/ On 21/07/2027 Spot Bond			10.06500	101.71304	10.06500	106.93521			17,811,225,300,000.00		1,769,620,000	1,769,620,00
Total NBK21A SPOT									17,811,225,300,000.00		1,769,620,000	1,769,620,00
Total For NBK21A									17,811,225,300,000.00		1,769,620,000	1,769,620,00
NBK23/ On 19/11/2025 Spot Bond			8.73300	105.73980	8.73300	105.66614			20,959,200,000.00		2,400,000	600,00
Total NBK23A SPOT									20,959,200,000.00		2,400,000	600,00
Total For NBK23A									20,959,200,000.00		2,400,000	600,00
NBK24/ On 19/11/2027 Spot Bond			10.10500	104.58280	10.10500	104.49878			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	102.95729			0.00		0	
Total NBK25B SPOT									0.00		0	
Total For NBK25B									0.00		0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	104.38589			0.00		0	
Total NBK26B SPOT									0.00		0	
Total For NBK26B									0.00		0	
NBK27/ On 10/05/2026 Spot Bond			9.70000	105.52857	9.70000	105.44712			0.00		0	
Total NBK27A SPOT									0.00		0	
Total For NBK27A									0.00		0	
NBK28/ On 02/08/2023 Spot Bond			8.38000	104.62069	8.38000	104.54893			0.00		0	
Total NBK28A SPOT									0.00		0	
Total For NBK28A									0.00		0	
NBK29/ On 31/07/2026 Spot Bond			9.84500	106.51978	9.84500	106.43498			0.00		0	
Total NBK29A SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			9.53500	103.91790	9.53500	103.83771				41,954,000,000.00	4,400,000	1,100,00
Total NBK30A SPOT										41,954,000,000.00	4,400,000	1,100,00
Total For NBK30A										41,954,000,000.00	4,400,000	1,100,00
NBK31 On 09/11/2023 Spot Bond			9.27500	101.73213	9.27500	101.65682				0.00	0	3,000,000,00
Total NBK31A SPOT										0.00	0	3,000,000,00
Total For NBK31A										0.00	0	3,000,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	104.22476				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	85.83516				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.33561				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.99243				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.66889				0.00	0	9,820,000,00
Total NBK46B SPOT										0.00	0	9,820,000,00
Total For NBK46B										0.00	0	9,820,000,00
NBK47 On 15/02/2028 Spot Bond					0.00000	103.57897				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.85097				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50 On 09/11/2025 Spot Bond					0.00000	102.13477				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	101.66689				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53 On 21/02/2026 Spot Bond					0.00000	102.10509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.51927				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	102.14035				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	102.03058				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	101.82397				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.46617				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	101.67949				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.10515				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 21/02/2026 Spot Bond					0.00000	101.25446				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.33373				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NBK56 On 21/02/2028 Spot Bond					0.00000	101.85278				0.00	0	
Total NBK65 SPOT										0.00	0	
Total For NBK65										0.00	0	
NBK56 On 21/02/2030 Spot Bond					0.00000	101.35482				0.00	0	
Total NBK66 SPOT										0.00	0	
Total For NBK66										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.36484				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59240				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			11.10000	103.13473	11.10000	103.04395				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68378				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.75500	103.19208	10.75500	103.10399				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.68701				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69198				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.69842				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.12582				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.12582				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.51748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.31659				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.70168				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.70871				0.00	760,000,000	190,000,000
Total NGL07 SPOT										0.00	760,000,000	190,000,000
Total For NGL07										0.00	760,000,000	190,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	103.88836				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.48697				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.48852				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.51748				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.56489				0.00	422,000,000	211,000,000
Total NGLT1B SPOT										0.00	422,000,000	211,000,000
Total For NGLT1B										0.00	422,000,000	211,000,000
NGT103 On 25/03/2024 Spot Bond					0.00000	102.36533				0.00	420,000,000	210,000,000
Total NGT103 SPOT										0.00	420,000,000	210,000,000
Total For NGT103										0.00	420,000,000	210,000,000
NGT104 On 15/01/2025 Spot Bond					0.00000	103.05959				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	104.48669				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 05/08/2025 Spot Bond					0.00000	105.38813				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10`On 19/11/2025 Spot Bond					0.00000	105.92543				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10!On 08/09/2026 Spot Bond					0.00000	105.12182				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10!On 04/11/2026 Spot Bond					0.00000	102.28507				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	101.99516				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11'On 23/04/2027 Spot Bond					0.00000	103.46468				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11:On 10/12/2027 Spot Bond					0.00000	101.00739				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11:On 28/06/2028 Spot Bond					0.00000	100.54574				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.71327				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.99929				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.28504				0.00	0	3,500,000,00
Total NHM016 SPOT										0.00	0	3,500,000,00
Total For NHM016										0.00	0	3,500,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.89268				0.00	0	
Total NHM019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.53041				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.65061				0.00	3,500,000,000	3,500,000,000
Total NHM021 SPOT										0.00	3,500,000,000	3,500,000,000
Total For NHM021										0.00	3,500,000,000	3,500,000,000
NHM02 On 23/09/2027 Spot Bond					0.00000	100.70061				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.78816				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.35116				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.48041				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	101.58157				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.96500	5.96500	5.96500	226.04428				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.95500	4.95500	4.95500	218.24032				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.98500	4.98500	4.98500	168.57163				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.36000	5.36000	5.36000	116.74786				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.71500	5.71500	5.71500	117.19672				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.09000	5.09000	5.09000	168.31003				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	279.99327	3.45000	279.81558				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	168.80879				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	221.60753				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.74500	220.38776	4.74500	220.22498				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.61500	92.61420	5.61500	118.53887				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.82691				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	149.58147				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.38282				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN023 On 07/11/2025 Spot Bond					0.00000	100.84757				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.93391				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.82355				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.41499				0.00	0	60,000,00
Total NN034 SPOT										0.00	0	60,000,00
Total For NN034										0.00	0	60,000,00
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.57826				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.43125				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.92730				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.78635				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.94965				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.28564				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.67382				0.00	0	
Total NN057 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.86274				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.93465				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.93523				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.35551				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.62715				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.28553				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.72863				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.85054				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.72863				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.32814				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.36597				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.69901				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.69973				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.13500	11.13500	11.13500	100.76644				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.52500	10.52500	10.52500	101.00391				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.55000	10.55000	10.55000	100.01904				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.35944				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.59258				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.49825				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.48488				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	100.43972				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	100.43812				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN233 On 30/06/2025 Spot Bond					0.00000	101.70223				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	100.28788				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.24666				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	106.49774				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	156.88000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	143.21000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	159.35000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	157.34000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	152.57047				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.37973				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.44379				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.41376				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.70295				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	102.07076				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	123.83279				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.44167				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.51354				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2055 Spot Bond					0.00000	97.60801				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.44530				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.45964				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.37848				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.49326				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.54565				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.48832				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.06252				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.30899				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.87500	102.99807	11.87500	102.90072				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.72027	100.00000	14.62275				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	101.29935				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.34197				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	102.00676				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.64109				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.06509				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.68828				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.05194				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.85355				0.00	0	200,000,00
Total NTC38 SPOT										0.00	0	200,000,00
Total For NTC38										0.00	0	200,000,00
NTC39 On 14/02/2028 Spot Bond					0.00000	101.54241				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.05000				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.71193				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.02500	106.48231	9.02500	106.40571				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.50500	107.35479	9.50500	107.27355				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.40032				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.32739				0.00	0	470,000,00
Total OML12 SPOT										0.00	0	470,000,00
Total For OML12										0.00	0	470,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.47289				0.00	6,000,000,000	6,000,000,00
Total OML13 SPOT										0.00	6,000,000,000	6,000,000,00
Total For OML13										0.00	6,000,000,000	6,000,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	101.32027				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.99106				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	101.51601				0.00	0	1,000,000,00
Total OML16 SPOT										0.00	0	1,000,000,00
Total For OML16										0.00	0	1,000,000,00
PARS0 On 13/12/2025 Spot Bond					0.00000	101.23133				0.00	0	400,000,00
Total PARS01 SPOT										0.00	0	400,000,00
Total For PARS01										0.00	0	400,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.71234				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.85197				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.24184				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	103.04274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.08330				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.25047				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.11364				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.28606				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.25633				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.27427				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.22000	104.42271	9.35500	103.94728			425,835,851,082,000.00	2,106,923,628,100	358,153,102,000	
Total R186 SPOT									15,835,851,082,000.00	106,923,628,100	358,153,102,000	
Total For R186									15,835,851,082,000.00	106,923,628,100	358,153,102,000	
R197 On 07/12/2023 Spot Bond			4.20200	333.00701	4.20000	332.77852			128,581,200,000,000.00	30,600,000,000	500,255,000,000	
Total R197 SPOT									128,581,200,000,000.00	30,600,000,000	500,255,000,000	
Total For R197									128,581,200,000,000.00	30,600,000,000	500,255,000,000	
R202 On 07/12/2033 Spot Bond			4.96500	246.00601	4.96500	245.81999			399,294,683,850,000.00	80,421,890,000	110,174,670,000	
Total R202 SPOT									399,294,683,850,000.00	80,421,890,000	110,174,670,000	
Total For R202									399,294,683,850,000.00	80,421,890,000	110,174,670,000	
R2030 On 31/01/2030 Spot Bond			10.48000	92.15369	10.71000	91.09204			035,231,835,056,000.00	2,293,438,152,200	343,389,122,000	
Total R2030 SPOT									15,231,835,056,000.00	293,438,152,200	343,389,122,000	
Total For R2030									15,231,835,056,000.00	293,438,152,200	343,389,122,000	
R2032 On 31/03/2032 Spot Bond			11.14000	86.56142	11.37000	85.36789			486,228,225,120,000.00	2,018,512,408,000	726,998,169,200	
Total R2032 SPOT									16,228,225,120,000.00	018,512,408,000	726,998,169,200	
Total For R2032									16,228,225,120,000.00	018,512,408,000	726,998,169,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035 On 28/02/2035 Spot Bond			11.80500	85.05299	12.00000	83.92797			655,322,515,023,000.00	1,072,030,708,600	1,079,155,036,300
Total R2035 SPOT									5,322,515,023,000.00	072,030,708,600	079,155,036,300
Total For R2035									5,322,515,023,000.00	072,030,708,600	079,155,036,300
R2037 On 31/01/2037 Spot Bond			12.14000	80.00874	12.34500	78.84033			671,695,691,670,000.00	796,680,040,500	1,627,136,067,000
Total R2037 SPOT									1,695,691,670,000.00	796,680,040,500	527,136,067,000
Total For R2037									1,695,691,670,000.00	796,680,040,500	527,136,067,000
R2040 On 31/01/2040 Spot Bond			12.38500	80.55658	12.56000	79.49802			726,621,717,766,000.00	946,840,671,600	1,603,428,700,500
Total R2040 SPOT									6,621,717,766,000.00	946,840,671,600	503,428,700,500
Total For R2040									6,621,717,766,000.00	946,840,671,600	503,428,700,500
R2044 On 31/01/2044 Spot Bond			12.43500	76.88029	12.61000	75.82328			034,934,481,635,500.00	646,154,763,300	1,473,398,073,300
Total R2044 SPOT									4,934,481,635,500.00	646,154,763,300	473,398,073,300
Total For R2044									4,934,481,635,500.00	646,154,763,300	473,398,073,300
R2048 On 28/02/2048 Spot Bond			12.38000	75.48218	12.55500	74.41137			997,206,118,000,000.00	322,876,100,000	1,792,848,792,700
Total R2048 SPOT									7,206,118,000,000.00	322,876,100,000	792,848,792,700
Total For R2048									7,206,118,000,000.00	322,876,100,000	792,848,792,700
R2053 On 31/03/2053 Spot Bond			12.43000	97.09175	12.60500	95.72258			733,629,787,000,000.00	59,020,900,000	85,451,764,200
Total R2053 SPOT									3,629,787,000,000.00	59,020,900,000	85,451,764,200
Total For R2053									3,629,787,000,000.00	59,020,900,000	85,451,764,200
R209 On 31/03/2036 Spot Bond			11.86000	65.46395	12.06000	64.46589			194,520,812,200,000.00	943,888,770,000	1,067,491,946,500
Total R209 SPOT									4,520,812,200,000.00	943,888,770,000	067,491,946,500
Total For R209									4,520,812,200,000.00	943,888,770,000	067,491,946,500
R210 On 31/03/2028 Spot Bond			4.27000	224.94928	4.24500	225.03504			480,211,459,000,000.00	112,461,700,000	317,717,870,400
Total R210 SPOT									30,211,459,000,000.00	112,461,700,000	317,717,870,400
Total For R210									30,211,459,000,000.00	112,461,700,000	317,717,870,400
R213 On 28/02/2031 Spot Bond			10.90000	82.78017	11.13000	81.69922			322,588,560,410,000.00	763,540,234,900	1,421,294,106,900
Total R213 SPOT									2,588,560,410,000.00	763,540,234,900	421,294,106,900
Total For R213									2,588,560,410,000.00	763,540,234,900	421,294,106,900
R214 On 28/02/2041 Spot Bond			12.25000	61.27406	12.42000	60.41435			614,922,815,000,000.00	295,095,740,000	543,220,575,200
Total R214 SPOT									4,922,815,000,000.00	295,095,740,000	543,220,575,200
Total For R214									4,922,815,000,000.00	295,095,740,000	543,220,575,200
RDFB15 On 05/12/2023 Spot Bond					0.00000	101.36211			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB17 On 11/02/2024 Spot Bond					0.00000	101.89282			0.00	0	0
Total RDFB17 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 RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.22035				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.93718				0.00	0	2,500,000,00
Total RDFB20 SPOT										0.00	0	2,500,000,00
Total For RDFB20										0.00	0	2,500,000,00
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.15741				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.75506				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.68988				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.72612				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.88330				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.73929				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.65781				0.00	0	20,000,00
Total RDFG03 SPOT										0.00	0	20,000,00
Total For RDFG03										0.00	0	20,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.67623				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.97153				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.97908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.10914				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.41254				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.10874				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.23623				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.67154				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.43914				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.13830				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	99.88094				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	99.87005				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	102.03035				0.00	0	30,000,00
Total RES49 SPOT										0.00	0	30,000,00
Total For RES49										0.00	0	30,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	99.85599				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	102.28034				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.68149				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.02627				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.03132				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.80396				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.57015				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.78834				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.65584				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.65391				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.68030				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.67387				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.70925				0.00	0	
Total RFCC1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.70282				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.77990				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.77348				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.39141				0.00	50,000,000,000	50,000,000,000
Total RN2027 SPOT										0.00	50,000,000,000	50,000,000,000
Total For RN2027										0.00	50,000,000,000	50,000,000,000
RN2030 On 17/09/2030 Spot Bond					0.00000	99.67085				0.00	20,000,000,000	40,549,114,400
Total RN2030 SPOT										0.00	20,000,000,000	40,549,114,400
Total For RN2030										0.00	20,000,000,000	40,549,114,400
RW23 On 10/12/2023 Spot Bond			10.28500	100.61567	10.28500	100.53404				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.22500	93.34982	12.22500	93.25907				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.44000	91.77756	12.44000	91.68682				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.90375				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.39000	94.19193	11.39000	94.10645				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	102.00890				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.33974				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.83000	102.22550	9.83000	102.14555			58,980,000,000.00		6,000,000	1,500,00
Total SBS20 SPOT									58,980,000,000.00		6,000,000	1,500,00
Total For SBS20									58,980,000,000.00		6,000,000	1,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.86236				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.62500	104.38022	9.62500	104.29894			1,540,000,000,000.00		160,000,000	160,000,00
Total SBS27 SPOT									1,540,000,000,000.00		160,000,000	160,000,00
Total For SBS27									1,540,000,000,000.00		160,000,000	160,000,00
SBS3 On 25/05/2026 Spot Bond			9.83500	97.17405	9.83500	97.09803				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.13000	99.82692	10.13000	99.74609				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.83500	103.55311	9.83500	103.47209				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.86500	103.15858	9.86500	103.07630			3,748,700,000,000.00		380,000,000	190,000,00
Total SBS38 SPOT									3,748,700,000,000.00		380,000,000	190,000,00
Total For SBS38									3,748,700,000,000.00		380,000,000	190,000,00
SBS39 On 29/01/2030 Spot Bond			10.85000	99.28671	10.85000	99.19981				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.78000	103.62684	9.78000	103.54620				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			10.24500	103.87720	10.24500	103.79263				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.53500	9.53500	9.53500	104.54373				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.15517				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.24741				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.64165				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.16896				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	102.17480				0.00	20,000,000	10,000,000
Total SBS62 SPOT										0.00	20,000,000	10,000,000
Total For SBS62										0.00	20,000,000	10,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	102.64987				0.00	4,490,000,000	8,490,000,000
Total SBS63 SPOT										0.00	4,490,000,000	8,490,000,000
Total For SBS63										0.00	4,490,000,000	8,490,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	102.92169				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.91888				0.00	120,000,000	60,000,000
Total SBS65 SPOT										0.00	120,000,000	60,000,000
Total For SBS65										0.00	120,000,000	60,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.32744				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.49958				0.00	0	
Total SBS68 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.18119				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.87416				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.96109				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.52223				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	102.24701				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	103.21675				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	103.90596				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.52454				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.14866				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.98113				0.00	0	130,000,00
Total SBS79 SPOT										0.00	0	130,000,00
Total For SBS79										0.00	0	130,000,00
SBS80 On 03/02/2028 Spot Bond			10.25000	10.25000	10.25000	100.13284				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBS111 On 07/12/2023 Spot Bond			5.10000	331.85839	5.10000	331.60445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.71500	5.71500	5.71500	230.80539				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.44331				0.00	0	5,487,000,00
Total SBSS01 SPOT										0.00	0	5,487,000,00
Total For SBSS01										0.00	0	5,487,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.73933				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.22980				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.65775				0.00	424,000,000	212,000,00
Total SBT104 SPOT										0.00	424,000,000	212,000,00
Total For SBT104										0.00	424,000,000	212,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	103.50395				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	102.49999				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	102.34186				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	100.69741				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT11 On 30/06/2028 Spot Bond					0.00000	101.37431				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	101.50904				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			10.24000	101.24917	10.24000	101.16722				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.20224				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.88515				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.36101				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.48255				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.54646				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.26443				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.06600				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.30500	96.18158	10.30500	96.10153				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.73361				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.60974				0.00	0	
Total SLRA7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.59340				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.64213				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.67492				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.65860				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.62598				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.67468				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.70749				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.69931				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.69111				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.73976				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.29421				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.13173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.21727				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.24269				0.00	0	500,000,00
Total SOL01 SPOT										0.00	0	500,000,00
Total For SOL01										0.00	0	500,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	100.53883				0.00	0	200,000,00
Total SOL02 SPOT										0.00	0	200,000,00
Total For SOL02										0.00	0	200,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.74520				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.31621				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.33343				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.31764				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.33760				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.76726				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.26857				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.29239				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/10/2024 Spot Bond					0.00000	100.54699				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01! On 01/12/2023 Spot Bond					0.00000	101.52903				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01' On 12/07/2025 Spot Bond					0.00000	100.50097				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	100.44659				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG01: On 03/07/2028 Spot Bond					0.00000	100.40612				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.38665				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.95162				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			5.73000	5.73000	5.73000	166.72719				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			9.33000	104.09868	9.33000	104.02089				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02' On 28/02/2031 Spot Bond			10.62000	84.03034	10.62000	83.95949				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02! On 07/12/2023 Spot Bond					0.00000	100.56718				0.00	0	
Total SSN029 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.30717				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.78500	102.47987	9.78500	102.39942				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.56500	119.31338	5.56500	119.21686				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.89269				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.96492				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.55270				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			5.23000	5.23000	5.23000	331.43555				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.13500	5.13500	5.13500	168.19807				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.86500	5.86500	5.86500	115.21758				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.31000	5.31000	5.31000	117.05401				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.42500	5.42500	5.42500	213.87302				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.28499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.33488				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.94740				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.86504				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.84000	5.84000	5.84000	228.41007				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	102.02836				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.48425				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 31/01/2030 Spot Bond			11.37500	88.40551	11.37500	88.32449				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.72690				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.40500	214.22632	5.40500	214.05681				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			5.91500	227.17607	5.91500	226.98707				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.65677				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2023 Spot Bond					0.00000	100.91299				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.11933				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	99.11919				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.90029				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	99.10985				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			8.07500	8.07500	8.07500	100.62947				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	97.53279				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	100.10571				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			5.01027	110.20456	5.01027	110.12081				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			5.02577	44.68196	5.02577	109.40561				0.00	0	
Total SSN176 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.40145				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.89696				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.37432				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.61373				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			5.20500	5.20500	5.20500	100.40591				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	101.74691				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	101.53077				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	101.40459				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	101.28287				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	101.29678				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	100.78891				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	100.54029				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN204 On 21/06/2024 Spot Bond					0.00000	100.54368				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN205 On 07/12/2023 Spot Bond					0.00000	100.47763				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN206 On 13/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN207 On 12/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	120,120,000,00
Total SSN208 SPOT										0.00	0	120,120,000,00
Total For SSN208										0.00	0	120,120,000,00
SST201 On 08/12/2026 Spot Bond					0.00000	101.88794				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	102.68410				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	101.47623				0.00	2,500,000,000	2,500,000,000
Total SST203 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SST203										0.00	2,500,000,000	2,500,000,000
STF001 On 01/03/2027 Spot Bond					0.00000	104.37900				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	102.42478				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.84500	100.99057	9.84500	100.91105				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.37981				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	101.36139				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.32346				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.38169				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.35333				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.11137				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.35333				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.97500	101.13402	7.97500	101.06850				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.48500	101.35113	8.48500	101.28136				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.27129				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.33202				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.36058				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.35340				0.00	0	
Total T18A22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.05500	101.80184	10.05500	101.71911				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.89503				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.85190				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.10612				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.61148				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.85533				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.51839				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.00804				0.00	9,650,000,000	9,650,000,000
Total TFS164 SPOT										0.00	9,650,000,000	9,650,000,000
Total For TFS164										0.00	9,650,000,000	9,650,000,000
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.95998				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.96540				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.36852				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.42027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS168 On 30/11/2024 Spot Bond					0.00000	101.08573				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS169 On 30/11/2026 Spot Bond					0.00000	101.17549				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS170 On 22/02/2025 Spot Bond					0.00000	101.31424				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS171 On 22/02/2027 Spot Bond					0.00000	101.40667				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS172 On 30/01/2026 Spot Bond					0.00000	101.77776				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS173 On 30/01/2028 Spot Bond					0.00000	101.96492				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS174 On 13/03/2026 Spot Bond					0.00000	100.81013				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS175 On 13/03/2028 Spot Bond					0.00000	100.82427				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	101.35359				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			9.25500	102.62834	9.25500	102.55142				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	101.36078				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.35647				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.52500	101.51869	6.52500	101.46468				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.38809				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.54303				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.44269				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.43263				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.50158				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.48291				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.74117				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.86296				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.79134				0.00	0	
Total TH16D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.41791				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.39639				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.38921				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.46956				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.43657				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.43226				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.73320				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.68023				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.64729				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/02/2024 Spot Bond					0.00000	101.27160				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.38930				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.21627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.48976				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.46107				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.63315				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.60449				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.30302				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.27164				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.20500	102.82372	10.20500	102.74032				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.02154				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.41500	100.30765	10.41500	100.22421				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.22709				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.89848				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL31 On 10/06/2026 Spot Bond					0.00000	101.49147				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.06545				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.01011				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.38500	102.14502	10.38500	102.06059				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	80.65199	100.00000	80.14791				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.70500	101.65990	10.70500	101.57208				0.00	0	1,686,842,00
Total TN25 SPOT										0.00	0	1,686,842,00
Total For TN25										0.00	0	1,686,842,00
TN25/R On 19/08/2025 Spot Bond			100.00000	29.83726	100.00000	29.63741				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.89500	91.61377	11.89500	91.52752			52,338,000,000.00		4,400,000	12,384,158,30
Total TN27 SPOT									52,338,000,000.00		4,400,000	12,384,158,30
Total For TN27									52,338,000,000.00		4,400,000	12,384,158,30
TN27/R On 14/11/2027 Spot Bond			100.00000	12.97664	100.00000	12.89114				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.64000	98.98579	11.64000	98.89303				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.31000	94.29708	12.31000	94.20478				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.34047	8.00000	116.26568				0.00	0	
Total TN30/R2030 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			13.20700	94.58114	13.20700	94.48095				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.59000	84.13517	13.59000	84.04455				0.00	0	625,305,90
Total TN40 SPOT										0.00	0	625,305,90
Total For TN40										0.00	0	625,305,90
TN40/R On 09/10/2040 Spot Bond			10.75000	102.87282	10.75000	102.78457				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	101.81581				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.95898				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.22000	102.92286	6.22000	104.53333				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.76838				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.65017				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.65709				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.66675				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.37500	98.60204	8.37500	98.53575				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			10.38500	101.55858	10.38500	101.47434				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02643				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.38500	101.67759	9.38500	101.60118				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.73959				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.25806				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.70277				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.68347				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.80866				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.80866				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	95.10234				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	94.55695				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.32969				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.37240				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.86766				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	99.88918				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.70791				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.20909				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.04233				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	
TWC44 On 16/10/2023 Spot Bond					0.00000	100.33499				0.00	0	12,900,000.00
Total TWC448 SPOT										0.00	0	12,900,000.00
Total For TWC448										0.00	0	12,900,000.00
TWC44 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		650,000,000,000.00		36,500,000,000	36,500,000,000	
Total TWC449 SPOT								50,000,000,000,000.00		36,500,000,000	36,500,000,000	
Total For TWC449								50,000,000,000,000.00		36,500,000,000	36,500,000,000	
UG26 On 09/03/2026 Spot Bond			11.67500	103.15095	11.67500	103.05558				0.00	0	
Total UG26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.55278				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.65860				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.57723				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.68302				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.54463				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.70745				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			11.20500	11.20500	11.20500	99.33516				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	101.76081				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	101.93162				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.70745				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.74652				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.00750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.91897				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.95149				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.90271				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.18762				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.34479				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.20491				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.07570				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.72454				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.74281				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.45484				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.48e+017	021,041,543,000	074,109,017,30
Total for SPOT :										1.48e+017	021,041,543,000	074,109,017,30

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 Futures									1.48e+017	021,041,669,928	074,110,431,10
Total Options									0.00	0	184,94
Grand Total:									1.48e+017	021,041,669,928	074,110,616,04