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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2023

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			12.61197	74.20453	12.48190	74.78864			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.75304	72.05917	12.61770	72.65505			0.00	0	
ES33	On	01/02/2024	Bond Future			12.89420	73.71191	12.75198	74.32571			0.00	0	
ES33	On	02/05/2024	Bond Future			13.04052	71.59905	12.89053	72.23342			0.00	0	
ES33	On	01/08/2024	Bond Future			13.19229	73.24254	13.03401	73.89818			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.10078	70.55492	12.98089	71.16706			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.23703	67.86330	13.11252	68.48787			0.00	0	
ES42	On	01/02/2024	Bond Future			13.36683	69.42003	13.23659	70.06302			0.00	0	
ES42	On	02/05/2024	Bond Future			13.50603	66.74624	13.36915	67.41023			0.00	0	
ES42	On	01/08/2024	Bond Future			13.64726	68.27723	13.50355	68.96273			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			169.39228	169.39228	169.62326	169.62326			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	Op Intere
I2025	On	02/11/2023	Bond Future			173.16620	173.16620	173.39943	173.39943			0.00	0	4,85
I2025	On	01/02/2024	Bond Future			175.34473	175.34473	175.59278	175.59278			0.00	0	
I2025	On	02/05/2024	Bond Future			179.35984	179.35984	179.62927	179.62927			0.00	0	
I2025	On	01/08/2024	Bond Future			181.64267	181.64267	181.93303	181.93303			0.00	0	
Total I2025 Future												0.00	0	6,21
Total For I2025												0.00	0	6,21
I2029	On	03/08/2023	Bond Future			122.86597	122.86597	122.99773	122.99773			0.00	0	1,85
I2029	On	02/11/2023	Bond Future			124.27187	124.27187	124.40433	124.40433			0.00	0	1,15
I2029	On	01/02/2024	Bond Future			127.12184	127.12184	127.26464	127.26464			0.00	0	
I2029	On	02/05/2024	Bond Future			128.66598	128.66598	128.82265	128.82265			0.00	0	
I2029	On	01/08/2024	Bond Future			131.62247	131.62247	131.79445	131.79445			0.00	0	
Total I2029 Future												0.00	0	3,05
Total For I2029												0.00	0	3,05
I2033	On	03/08/2023	Bond Future			116.95504	116.95504	117.05497	117.05497			0.00	0	7,15
I2033	On	02/11/2023	Bond Future			118.13605	118.13605	118.23619	118.23619			0.00	0	8,45
I2033	On	01/02/2024	Bond Future			120.84522	120.84522	120.95460	120.95460			0.00	0	
I2033	On	02/05/2024	Bond Future			122.15043	122.15043	122.27248	122.27248			0.00	0	
I2033	On	01/08/2024	Bond Future			124.95743	124.95743	125.09325	125.09325			0.00	0	
Total I2033 Future												0.00	0	7,97
Total For I2033												0.00	0	7,97
I2038	On	03/08/2023	Bond Future			126.14804	126.14804	126.44504	126.44504			0.00	0	1,75
I2038	On	02/11/2023	Bond Future			128.95851	128.95851	129.26000	129.26000			0.00	0	3,55
I2038	On	01/02/2024	Bond Future			129.89911	129.89911	130.21429	130.21429			0.00	0	
I2038	On	02/05/2024	Bond Future			132.87343	132.87343	133.20747	133.20747			0.00	0	
I2038	On	01/08/2024	Bond Future			133.85771	133.85771	134.20989	134.20989			0.00	0	
Total I2038 Future												0.00	0	5,35
Total For I2038												0.00	0	5,35
I2046	On	03/08/2023	Bond Future			111.12764	111.12764	111.47247	111.47247			0.00	0	12,45
I2046	On	02/11/2023	Bond Future			111.51137	111.51137	111.86180	111.86180			0.00	0	15,15
I2046	On	01/02/2024	Bond Future			114.06875	114.06875	114.43381	114.43381			0.00	0	
I2046	On	02/05/2024	Bond Future			114.53278	114.53278	114.91531	114.91531			0.00	0	
I2046	On	01/08/2024	Bond Future			117.16393	117.16393	117.56581	117.56581			0.00	0	
Total I2046 Future												0.00	0	27,65
Total For I2046												0.00	0	27,65
I2050	On	03/08/2023	Bond Future			111.60685	111.60685	111.12609	111.12609			0.00	0	9,55
I2050	On	02/11/2023	Bond Future			114.09337	114.09337	113.60006	113.60006			0.00	0	12,95
I2050	On	01/02/2024	Bond Future			114.46416	114.46416	113.96546	113.96546			0.00	0	
I2050	On	02/05/2024	Bond Future			117.08510	117.08510	116.58517	116.58517			0.00	0	

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			117.46963	117.46963	116.96697	116.96697				0.00	0	
Total I2050 Future													0.00	0	22,53
Total For I2050													0.00	0	22,53
R186	On	03/08/2023	Bond Future			9.22481	104.97603	9.14283	105.21466		4.58		0.00	0	28,03
R186	On	02/11/2023	Bond Future			9.24971	107.28884	9.16067	107.53095		4.43	610,044,344.24		5,686	86,54
R186	On	01/02/2024	Bond Future			9.25136	104.41273	9.15090	104.66655		4.28		0.00	0	
R186	On	02/05/2024	Bond Future			9.25473	106.77930	9.13924	107.04837		3.84		0.00	0	
R186	On	01/08/2024	Bond Future			9.25522	103.89733	9.12149	104.18210		3.59		0.00	0	
Total R186 Future													610,044,344.24	5,686	114,57
R186	On	03/08/2023	Bond Future	9.74	Call			1,782.60000	1.78260	1,564,980	5.31		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			59.94000	0.05994	80,950	5.31		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,808.99000	1.80899	1,590,640	5.32		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			57.79000	0.05779	78,070	5.32		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,756.27000	1.75627	1,539,400	5.29		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			62.16000	0.06216	83,920	5.29		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			753.72000	0.75372	875,230	4.48		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			162.02000	0.16202	207,500	4.96		0.00	0	1,73
R186	On	02/11/2023	Bond Future	9.15	Call			1,010.80000	1.01080	910,350	4.40		0.00	0	1,73
R186	On	02/11/2023	Bond Future	9.15	Put			1,039.87000	1.03987	1,181,530	4.40		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,359.29000	1.35929	1,239,690	4.47		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			764.17000	0.76417	886,680	4.47		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,375.87000	1.37587	1,255,270	4.48		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,392.56000	1.39256	1,270,940	4.48		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			743.39000	0.74339	863,880	4.48		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,521.18000	3.52118	3,324,550	4.96		0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,803.49000	1.80349	1,697,560	4.41		0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			924.86000	0.92486	1,072,750	4.41		0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,820.01000	1.82001	1,713,580	4.42		0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			916.35000	0.91635	1,063,740	4.42		0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,836.59000	1.83659	1,729,370	4.42		0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			907.91000	0.90791	1,054,510	4.42		0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			3,114.94000	3.11494	3,334,510	3.45		0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			3,095.45000	3.09545	3,314,780	3.45		0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			397.32000	0.39732	347,080	3.45		0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			3,076.00000	3.07600	3,294,830	3.45		0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,285.14000	2.28514	2,166,510	4.10		0.00	0	2,03
R186	On	02/05/2024	Bond Future	9.73	Put			918.13000	0.91813	1,068,570	4.10		0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			388.02000	0.38802	338,520	3.45		0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,467.01000	3.46701	3,304,840	4.46		0.00	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		577.40000	0.57740	684,300	4.46		0.00	0	2,00
R186	On	02/05/2024	Bond Future	8.00	Call		392.65000	0.39265	342,910	3.45		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		972.95000	0.97295	907,400	3.35		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,898.75000	1.89875	2,117,970	3.35		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		982.60000	0.98260	916,440	3.35		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,886.82000	1.88682	2,105,430	3.35		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		962.93000	0.96293	898,010	3.35		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,910.31000	1.91031	2,130,160	3.35		0.00	0	
Total R186 Option												0.00	0	7,45
Total For R186												610,044,344.24	5,686	122,06
R197	On	03/08/2023	Bond Future			334.73270	334.73270	334.74214	334.74214			0.00	0	
R197	On	02/11/2023	Bond Future			342.19009	342.19009	342.19405	342.19405			0.00	0	
Total R197 Future												0.00	0	4
Total For R197												0.00	0	4
R202	On	03/08/2023	Bond Future			249.28306	249.28306	248.65427	248.65427			0.00	0	5,30
R202	On	02/11/2023	Bond Future			254.83665	254.83665	254.18970	254.18970			0.00	0	4,70
R202	On	01/02/2024	Bond Future			255.71669	255.71669	255.06828	255.06828			0.00	0	
R202	On	02/05/2024	Bond Future			261.57192	261.57192	260.93155	260.93155			0.00	0	
R202	On	01/08/2024	Bond Future			262.48319	262.48319	261.84820	261.84820			0.00	0	
Total R202 Future												0.00	0	10,06
Total For R202												0.00	0	10,06
R2030	On	03/08/2023	Bond Future			10.49026	88.67137	10.39467	89.08121		8.97	0.00	0	54,40
R2030	On	02/11/2023	Bond Future			10.56637	90.62511	10.46617	91.04239		9.21	7,431,259.02	82	73,45
R2030	On	01/02/2024	Bond Future			10.63605	88.67610	10.52904	89.10818		9.15	0.00	0	
R2030	On	02/05/2024	Bond Future			10.71737	90.68579	10.60228	91.13580		8.53	0.00	0	
R2030	On	01/08/2024	Bond Future			10.80547	88.74301	10.68136	89.21158		8.24	0.00	0	
Total R2030 Future												7,431,259.02	82	127,94
R2030	On	03/08/2023	Bond Future	11.35	Call		4,022.48000	4.02248	3,636,940	11.17		0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		31.38000	0.03138	55,680	11.17		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		4,061.97000	4.06197	3,675,690	11.19		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		30.30000	0.03030	53,860	11.19		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		8,840.20000	8.84020	8,430,570	13.51		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		0.36000	0.00036	0,570	13.51		0.00	0	1,00
R2030	On	03/08/2023	Bond Future	11.34	Put		32.49000	0.03249	57,540	11.14		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		9,959.81000	9.95981	9,549,980	13.51		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		0.09000	0.00009	0,100	13.51		0.00	0	30
R2030	On	03/08/2023	Bond Future	10.40	Call		678.80000	0.67880	541,540	8.66		0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		655.88000	0.65588	928,460	8.66		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	10.65	Call			1,403.13000	1.40313	1,161,790	9.40	0.00	0	35
R2030	On	03/08/2023	Bond Future	10.65	Put			313.69000	0.31369	482,190	9.40	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			3,983.00000	3.98300	3,598,210	11.14	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			476.17000	0.47617	577,650	10.14	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call			2,617.85000	2.61785	2,391,380	9.43	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			1,237.11000	1.23711	1,427,920	9.43	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,644.13000	2.64413	2,416,580	9.44	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,207.92000	1.20792	1,396,390	9.45	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,099.99000	1.09999	957,240	9.00	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			2,774.15000	2.77415	3,048,680	9.00	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,661.17000	1.66117	1,486,520	9.15	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.43	Put			569.05000	0.56905	684,870	10.01	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			4,940.46000	4.94046	4,624,660	10.14	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Put			1,528.59000	1.52859	1,741,880	9.30	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			538.34000	0.53834	434,500	8.95	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			4,382.09000	4.38209	4,695,530	8.95	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			853.48000	0.85348	731,350	8.97	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.81	Put			1,222.45000	1.22245	1,412,180	9.44	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,670.52000	2.67052	2,441,710	9.45	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			3,517.05000	3.51705	3,252,020	9.71	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			837.93000	0.83793	990,180	9.71	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			4,482.98000	4.48298	4,181,520	10.01	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Put			3,301.32000	3.30132	3,596,470	8.97	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Put			1,980.03000	1.98003	2,222,660	9.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			2,168.21000	2.16821	1,964,220	9.30	0.00	0	50
R2030	On	02/11/2023	Bond Future	12.27	Call			7,341.97000	7.34197	6,974,080	10.84	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			192.25000	0.19225	241,640	10.84	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.31	Call			4,290.51000	4.29051	4,093,870	9.82	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,666.57000	1.66657	1,534,450	8.95	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.37	Put			1,135.74000	1.13574	1,364,680	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			5,592.87000	5.59287	5,349,370	10.23	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put			815.26000	0.81526	1,003,840	10.23	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.85	Call			5,901.54000	5.90154	5,647,900	10.32	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			747.06000	0.74706	925,500	10.32	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.93	Call			1,327.11000	1.32711	1,197,850	8.87	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.31	Put			1,196.67000	1.19667	1,432,110	9.82	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call			4,404.37000	4.40437	4,203,390	9.86	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			1,155.72000	1.15572	1,386,820	9.86	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			4,432.87000	4.43287	4,230,920	9.86	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			1,145.58000	1.14558	1,375,710	9.86	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	01/02/2024	Bond Future	9.57	Call		937.82000	0.93782	789,050	8.80	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.16	Put		3,177.04000	3.17704	3,477,000	8.95	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call		2,072.90000	2.07290	1,936,750	9.08	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put		2,638.26000	2.63826	2,934,190	9.08	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call		3,449.70000	3.44970	3,281,520	9.54	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put		1,567.57000	1.56757	1,831,470	9.54	0.00	0	70
R2030	On	01/02/2024	Bond Future	9.89	Put		3,914.17000	3.91417	4,214,410	8.86	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Put		3,795.16000	3.79516	4,097,980	8.87	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call		1,415.97000	1.41597	1,291,690	8.88	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.00	Put		3,591.25000	3.59125	3,899,050	8.88	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call		1,522.38000	1.52238	1,394,770	8.91	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		3,406.06000	3.40606	3,710,530	8.91	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put		740.52000	0.74052	918,120	10.33	0.00	0	50
R2030	On	01/02/2024	Bond Future	12.10	Call		6,688.16000	6.68816	6,410,140	10.55	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		600.73000	0.60073	754,790	10.55	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.37	Call		4,461.66000	4.46166	4,258,520	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Put		4,930.20000	4.93020	5,213,510	8.80	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call		1,278.30000	1.27830	1,146,460	8.86	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.86	Call		5,932.57000	5.93257	5,678,090	10.33	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put		1,076.50000	1.07650	1,288,620	9.68	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call		7,443.10000	7.44310	7,165,510	10.05	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put		798.15000	0.79815	970,570	10.05	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Call		1,881.63000	1.88163	1,767,510	8.32	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put		3,637.68000	3.63768	3,973,570	8.32	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call		2,734.08000	2.73408	2,611,830	8.62	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.62	Put		2,664.61000	2.66461	2,992,370	8.62	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call		3,171.38000	3.17138	3,037,410	8.76	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put		2,322.47000	2.32247	2,638,510	8.76	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,393.67000	1.39367	1,269,340	8.18	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,569.98000	4.56998	4,895,660	8.18	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,405.65000	1.40565	1,281,870	8.19	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call		6,136.21000	6.13621	5,898,320	9.68	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,541.00000	4.54100	4,867,230	8.19	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,417.41000	1.41741	1,294,480	8.19	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,511.82000	4.51182	4,838,900	8.19	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call		1,226.14000	1.22614	1,091,060	8.14	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put		5,019.57000	5.01957	5,334,500	8.14	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Call		9,787.04000	9.78704	9,382,610	10.15	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put		457.23000	0.45723	502,810	10.15	0.00	0	50
R2030	On	02/05/2024	Bond Future	11.12	Call		3,890.19000	3.89019	3,733,280	9.00	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/05/2024	Bond Future	11.12	Put			1,888.02000	1.88802	2,181,120	9.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			3,531.45000	3.53145	3,812,240	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,398.51000	2.39851	2,210,470	8.01	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			3,510.69000	3.51069	3,791,220	8.01	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,363.16000	2.36316	2,175,630	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			3,552.31000	3.55231	3,833,350	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,380.79000	2.38079	2,193,010	8.00	0.00	0	
Total R2030 Option												0.00	0	22,30
Total For R2030												7,431,259.02	82	150,24
R2032	On	03/08/2023	Bond Future			11.13750	87.13952	11.03212	87.65572		10.51	0.00	0	79,30
R2032	On	02/11/2023	Bond Future			11.23178	84.89653	11.12198	85.42262		11.65	394,768,864.50	4,650	180,11
R2032	On	01/02/2024	Bond Future			11.31956	86.82374	11.20370	87.36685		11.31	0.00	0	
R2032	On	02/05/2024	Bond Future			11.41433	84.62866	11.29138	85.19186		10.96	0.00	0	
R2032	On	01/08/2024	Bond Future			11.51363	86.55318	11.38312	87.13700		9.75	0.00	0	
Total R2032 Future												394,768,864.50	4,650	259,46
R2032	On	03/08/2023	Bond Future	9.60	Call			0.00000	0.00000	0,000	7.00	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			7,444.22000	7.44422	7,960,420	7.00	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1.00000	0.00100	1,900	7.59	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.76	Call			3,553.66000	3.55366	3,127,190	12.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			2,429.08000	2.42908	2,088,310	12.15	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			197.90000	0.19790	394,930	11.99	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			4,620.92000	4.62092	4,150,770	13.56	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			31.64000	0.03164	77,690	13.56	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			4,799.30000	4.79930	4,323,890	13.66	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			27.51000	0.02751	68,300	13.66	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.75	Put			73.60000	0.07360	165,730	12.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			71.15000	0.07115	160,880	12.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,597.80000	3.59780	3,168,960	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			68.77000	0.06877	156,130	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,174.85000	4.17485	3,719,800	13.28	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			44.28000	0.04428	105,430	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			3,704.32000	3.70432	4,221,420	7.59	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			2,220.74000	2.22074	1,901,570	11.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			168.48000	0.16848	343,910	12.15	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			2,640.22000	2.64022	2,279,430	12.29	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			142.76000	0.14276	298,170	12.29	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			3,509.56000	3.50956	3,085,490	12.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			1,889.18000	1.88918	2,229,750	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,433.63000	2.43363	2,246,770	11.93	0.00	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		1,868.33000	1.86833	2,207,560	11.93	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call		2,543.26000	2.54326	2,350,090	11.98	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Put		3,259.29000	3.25929	3,655,650	11.36	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call		2,047.10000	2.04710	1,880,530	11.76	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put		2,201.13000	2.20113	2,560,650	11.76	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,380.05000	2.38005	2,196,060	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put		567.21000	0.56721	738,260	13.20	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call		2,406.77000	2.40677	2,221,250	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call		5,817.35000	5.81735	5,462,310	13.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		1,910.20000	1.91020	2,252,300	11.91	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Call		1,044.30000	1.04430	927,890	11.26	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Put		3,655.04000	3.65504	4,064,720	11.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put		1,787.49000	1.78749	2,120,410	11.98	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Call		1,246.55000	1.24655	1,116,820	11.36	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call		4,096.47000	4.09647	3,819,800	12.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put		1,006.94000	1.00694	1,256,360	12.59	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.90	Call		4,510.74000	4.51074	4,213,410	12.74	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		873.86000	0.87386	1,102,620	12.74	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		4,620.96000	4.62096	4,338,780	11.91	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,738.64000	1.73864	1,999,570	11.91	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		4,652.17000	4.65217	4,368,660	11.92	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,724.88000	1.72488	1,984,480	11.92	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		4,683.45000	4.68345	4,398,610	11.93	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call		1,916.40000	1.91640	1,750,180	10.91	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put		3,941.97000	3.94197	4,318,860	10.91	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call		2,575.86000	2.57586	2,385,260	11.16	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put		3,113.31000	3.11331	3,465,820	11.16	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call		4,373.62000	4.37362	4,102,220	11.82	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put		845.45000	0.84545	1,001,490	12.91	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.01	Call		848.80000	0.84880	730,210	10.73	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,719.71000	6.71971	7,144,230	10.73	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call		1,571.21000	1.57121	1,428,390	10.81	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put		4,525.61000	4.52561	4,925,900	10.81	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		1,878.01000	1.87801	1,713,270	10.90	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put		1,711.22000	1.71122	1,969,490	11.93	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put		1,016.58000	1.01658	1,196,770	12.66	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call		7,260.32000	7.26032	6,884,590	12.79	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		923.31000	0.92331	1,090,690	12.79	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.73	Call		7,648.12000	7.64812	7,261,050	12.91	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		4,000.74000	4.00074	4,379,110	10.90	0.00	0	

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		1,852.23000	1.85223	2,123,940	11.82	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.50	Call		6,841.38000	6.84138	6,478,460	12.66	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		786.08000	0.78608	966,730	12.97	0.00	0	1,58
R2032	On	02/05/2024	Bond Future	10.86	Call		2,251.15000	2.25115	2,138,360	10.64	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put		4,266.47000	4.26647	4,716,880	10.64	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		2,726.24000	2.72624	2,607,690	10.83	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		3,659.37000	3.65937	4,104,020	10.83	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		3,331.68000	3.33168	3,202,620	11.05	0.00	0	1,58
R2032	On	02/05/2024	Bond Future	11.35	Put		3,062.55000	3.06255	3,496,690	11.05	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,746.16000	1.74616	1,620,950	10.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,199.87000	5.19987	5,637,860	10.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		1,790.79000	1.79079	1,667,980	10.49	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		5,099.27000	5.09927	5,539,660	10.49	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call		1,882.20000	1.88220	1,764,570	10.51	0.00	0	1,58
R2032	On	02/05/2024	Bond Future	10.65	Put		4,901.16000	4.90116	5,346,730	10.51	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		1,469.40000	1.46940	1,329,570	10.38	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.36	Put		5,899.25000	5.89925	6,322,620	10.38	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,716.85000	1.71685	1,590,160	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,267.55000	5.26755	5,704,060	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		1,731.46000	1.73146	1,605,650	10.47	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		8,060.01000	8.06001	7,745,690	12.61	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,063.29000	1.06329	1,312,170	12.61	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call		9,016.74000	9.01674	8,671,520	12.90	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		880.73000	0.88073	1,098,710	12.90	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		9,603.03000	9.60303	9,220,480	12.97	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,233.64000	5.23364	5,671,030	10.47	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		3,905.05000	3.90505	4,272,880	9.49	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		2,806.65000	2.80665	2,591,730	9.47	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		3,954.04000	3.95404	4,322,940	9.47	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		2,827.63000	2.82763	2,612,520	9.48	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		3,929.31000	3.92931	4,298,020	9.48	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		2,849.05000	2.84905	2,633,060	9.49	0.00	0	
Total R2032 Option											0.00	0	79,88
Total For R2032											394,768,864.50	4,650	339,31
R2035	On	03/08/2023	Bond Future			11.79984	85.66606	11.66949	86.37439	12.65	22,273,175.60	260	30,88
R2035	On	02/11/2023	Bond Future			11.90925	83.04308	11.77389	83.76555	13.59	0.00	0	146,68
R2035	On	01/02/2024	Bond Future			12.01730	84.92812	11.87536	85.67192	13.08	0.00	0	
R2035	On	02/05/2024	Bond Future			12.12245	82.33894	11.97326	83.10715	13.26	0.00	0	
R2035	On	01/08/2024	Bond Future			12.23058	84.21163	12.07367	85.00494	12.22	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Future												22,273,175.60	260	177,51
R2035	On	03/08/2023	Bond Future	11.75	Call			1,235.24000	1.23524	884,350	12.65	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			371.68000	0.37168	588,680	13.05	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call			4,428.34000	4.42834	3,772,330	13.85	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put			59.36000	0.05936	111,680	13.85	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			796.73000	0.79673	1,154,170	12.65	0.00	0	4,8
R2035	On	03/08/2023	Bond Future	11.98	Call			2,069.98000	2.06998	1,588,690	13.02	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			396.77000	0.39677	623,810	13.02	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			2,110.31000	2.11031	1,624,000	13.03	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			384.02000	0.38402	606,040	13.03	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			2,151.00000	2.15100	1,659,670	13.05	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put			2,465.47000	2.46547	2,971,640	13.58	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			3,879.55000	3.87955	3,545,910	14.33	0.00	0	7
R2035	On	02/11/2023	Bond Future	12.24	Put			1,429.11000	1.42911	1,817,940	14.33	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			949.40000	0.94940	822,090	12.77	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Put			3,461.56000	3.46156	4,025,100	13.11	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			1,495.58000	1.49558	1,334,910	13.13	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,427.58000	3.42758	3,989,380	13.13	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			402.37000	0.40237	312,530	12.38	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.43	Put			3,394.01000	3.39401	3,953,890	13.14	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			2,283.18000	2.28318	2,066,880	13.58	0.00	0	7
R2035	On	02/11/2023	Bond Future	13.59	Call			9,286.65000	9.28665	8,693,360	16.34	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			299.50000	0.29950	428,680	16.34	0.00	0	7
R2035	On	02/11/2023	Bond Future	11.43	Call			1,517.48000	1.51748	1,354,890	13.14	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Put			6,942.78000	6.94278	7,575,410	12.38	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			4,569.49000	4.56949	5,164,650	12.77	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,474.05000	1.47405	1,315,120	13.11	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			6,216.32000	6.21632	5,741,670	15.26	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			712.91000	0.71291	960,730	15.26	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call			4,116.28000	4.11628	3,774,380	13.31	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			2,531.54000	2.53154	2,933,440	13.31	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			4,147.92000	4.14792	3,804,370	13.32	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			2,511.89000	2.51189	2,912,140	13.32	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			841.14000	0.84114	705,370	12.12	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.20	Put			2,492.39000	2.49239	2,890,740	13.34	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			8,721.31000	8.72131	8,176,520	14.97	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			932.13000	0.93213	1,131,140	14.97	0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Call			1,499.35000	1.49935	1,307,590	12.21	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			7,855.05000	7.85505	8,463,080	12.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	01/02/2024	Bond Future	11.12	Put			5,622.96000	5.62296	6,175,000	12.21	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call			4,179.65000	4.17965	3,834,200	13.34	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call			2,036.65000	2.03665	1,844,180	12.58	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put			6,186.31000	6.18631	6,762,050	12.58	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call			2,053.63000	2.05363	1,861,860	12.58	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put			6,147.78000	6.14778	6,724,220	12.58	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call			2,019.76000	2.01976	1,826,610	12.57	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put			6,224.99000	6.22499	6,800,050	12.57	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put			4,851.01000	4.85101	5,426,190	12.04	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call			3,412.61000	3.41261	3,194,320	12.05	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put			4,822.54000	4.82254	5,397,560	12.05	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call			3,436.37000	3.43637	3,217,600	12.06	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put			4,794.18000	4.79418	5,368,720	12.06	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call			3,388.92000	3.38892	3,170,790	12.04	0.00	0	
Total R2035 Option												0.00	0	14,46
Total For R2035												22,273,175.60	260	191,96
R2037	On	03/08/2023	Bond Future			12.14153	76.31133	12.00130	77.06950		14.33	0.00	0	97,8
R2037	On	02/11/2023	Bond Future			12.24987	77.99275	12.10456	78.76628		14.64	3,743,652.00	48	48,96
R2037	On	01/02/2024	Bond Future			12.35634	75.50671	12.20446	76.30235		14.90	0.00	0	
R2037	On	02/05/2024	Bond Future			12.47037	77.21764	12.31118	78.03837		14.42	0.00	0	
R2037	On	01/08/2024	Bond Future			12.59118	74.71775	12.42411	75.56425		14.40	0.00	0	
Total R2037 Future												3,743,652.00	48	146,83
R2037	On	03/08/2023	Bond Future	12.12	Call			1,376.95000	1.37695	980,520	14.55	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			734.47000	0.73447	1,096,210	14.55	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			1,410.30000	1.41030	1,007,590	14.56	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			714.05000	0.71405	1,069,510	14.56	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			1,443.96000	1.44396	1,035,080	14.58	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			694.00000	0.69400	1,043,290	14.58	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call			0.01000	0.00001	0,000	13.08	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put			10,148.86000	10.14886	10,907,020	13.08	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call			7.41000	0.00741	2,420	12.88	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put			5,757.85000	5.75785	6,511,030	12.88	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call			3,737.97000	3.73797	3,397,000	15.49	0.00	0	7
R2037	On	02/11/2023	Bond Future	12.52	Put			1,556.75000	1.55675	1,989,310	15.49	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call			9,092.60000	9.09260	8,469,660	17.70	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put			337.74000	0.33774	488,330	17.70	0.00	0	7
R2037	On	02/11/2023	Bond Future	11.56	Call			1,149.32000	1.14932	1,014,950	13.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			4,153.52000	4.15352	4,792,680	13.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			1,167.72000	1.16772	1,031,660	13.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	02/11/2023	Bond Future	11.57	Put		4,115.21000	4.11521	4,752,680	13.99	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		2,185.83000	2.18583	1,969,320	14.67	0.00	0	7
R2037	On	02/11/2023	Bond Future	12.02	Put		2,641.31000	2.64131	3,198,330	14.67	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		1,131.10000	1.13110	998,260	13.96	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,192.07000	4.19207	4,832,760	13.96	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,970.40000	2.97040	3,435,040	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,951.89000	2.95189	2,664,340	14.68	0.00	0	2,5
R2037	On	01/02/2024	Bond Future	12.31	Call		3,569.87000	3.56987	3,242,520	14.99	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		3,559.65000	3.55965	4,067,740	14.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,015.69000	3.01569	3,483,980	14.99	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,599.23000	3.59923	3,270,280	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		2,992.85000	2.99285	3,459,540	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,628.93000	3.62893	3,297,930	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Call		5,574.11000	5.57411	5,131,320	15.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		1,881.05000	1.88105	2,233,900	15.90	0.00	0	2,5
R2037	On	01/02/2024	Bond Future	13.93	Call		9,241.99000	9.24199	8,647,770	17.39	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		879.29000	0.87929	1,080,710	17.39	0.00	0	2,5
R2037	On	02/05/2024	Bond Future	11.45	Put		6,622.85000	6.62285	7,251,790	13.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,915.61000	1.91561	1,722,870	13.66	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,703.55000	6.70355	7,331,540	13.66	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,932.06000	1.93206	1,739,790	13.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,663.25000	6.66325	7,291,710	13.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,948.36000	1.94836	1,756,570	13.67	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		3,515.87000	3.51587	3,228,970	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		5,145.60000	5.14560	5,705,200	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		3,468.89000	3.46889	3,183,370	14.01	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		5,204.11000	5.20411	5,765,090	14.01	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		3,492.34000	3.49234	3,206,130	14.02	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		5,174.79000	5.17479	5,735,080	14.02	0.00	0	
Total R2037 Option											0.00	0	13,25
Total For R2037											3,743,652.00	48	160,11
R2040	On	03/08/2023	Bond Future			12.39725	76.56267	12.26717	77.30131	15.20	201,895,760.79	2,637	121,57
R2040	On	02/11/2023	Bond Future			12.50905	78.24966	12.37432	79.00321	15.52	0.00	0	15,38
R2040	On	01/02/2024	Bond Future			12.61943	75.51901	12.47864	76.29428	15.86	0.00	0	1
R2040	On	02/05/2024	Bond Future			12.73671	77.23024	12.58921	78.03003	15.32	0.00	0	
R2040	On	01/08/2024	Bond Future			12.86080	74.48014	12.70604	75.30526	15.21	0.00	0	
Total R2040 Future											201,895,760.79	2,637	136,98
R2040	On	03/08/2023	Bond Future	12.21	Call		912.78000	0.91278	637,660	15.13	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		1,240.98000	1.24098	1,704,500	15.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/08/2023	Bond Future	12.22	Call		939.85000	0.93985	658,810	15.15	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		1,210.49000	1.21049	1,668,090	15.15	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		967.47000	0.96747	680,330	15.16	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		1,180.61000	1.18061	1,632,110	15.16	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,515.89000	5.51589	6,170,290	14.53	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		838.56000	0.83856	739,160	14.54	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,467.64000	5.46764	6,121,790	14.54	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		852.14000	0.85214	752,620	14.55	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		3,286.46000	3.28646	3,026,280	16.14	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		2,030.80000	2.03080	2,524,170	16.14	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		7,302.74000	7.30274	6,796,330	17.94	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,419.49000	5.41949	6,073,520	14.55	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		661.84000	0.66184	908,980	17.94	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.58	Call		825.00000	0.82500	725,850	14.53	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call		1,168.79000	1.16879	1,059,630	14.81	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put		4,516.55000	4.51655	5,160,940	14.81	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		3,873.03000	3.87303	4,396,610	15.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		3,068.90000	3.06890	2,815,450	15.63	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		3,844.64000	3.84464	4,366,460	15.63	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		3,096.83000	3.09683	2,841,630	15.64	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		3,816.20000	3.81620	4,336,270	15.64	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		3,040.86000	3.04086	2,789,170	15.62	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,839.55000	1.83955	1,677,660	14.44	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		7,564.59000	7.56459	8,202,490	14.44	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,855.68000	1.85568	1,694,580	14.45	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		7,519.53000	7.51953	8,158,220	14.45	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,872.15000	1.87215	1,711,590	14.46	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		7,474.89000	7.47489	8,114,120	14.46	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		5,552.76000	5.55276	6,145,180	14.79	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		3,494.64000	3.49464	3,263,210	14.77	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		5,616.26000	5.61626	6,209,950	14.77	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		3,519.10000	3.51910	3,286,730	14.78	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		5,584.59000	5.58459	6,177,340	14.78	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		3,543.33000	3.54333	3,310,630	14.79	0.00	0	
Total R2040 Option											0.00	0	38
Total For R2040											201,895,760.79	2,637	137,36
R2044	On	03/08/2023	Bond Future			12.44625	72.99250	12.32120	73.70555	16.11	45,985,275.00	630	80,6
R2044	On	02/11/2023	Bond Future			12.55385	74.60087	12.42442	75.32830	16.47	3,133,236.54	42	7,2
R2044	On	01/02/2024	Bond Future			12.65995	71.91258	12.52480	72.66098	16.87	0.00	0	

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			12.77224	73.54205	12.63077	74.31406		16.33	0.00	0	
R2044	On	01/08/2024	Bond Future			12.89075	70.83323	12.74246	71.62956		16.26	0.00	0	
Total R2044 Future											49,118,511.54	672	87,84	
R2044	On	03/08/2023	Bond Future	11.75	Call			108.23000	0.10823	69,920	15.17	0.00	0	4,51
R2044	On	03/08/2023	Bond Future	11.75	Put			3,519.78000	3.51978	4,194,520	15.17	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.16	Put			1,578.81000	1.57881	2,114,670	15.93	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			664.05000	0.66405	481,990	15.95	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			1,542.06000	1.54206	2,073,050	15.95	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call			1,655.32000	1.65532	1,288,370	16.62	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call			353.91000	0.35391	245,370	15.62	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			2,240.35000	2.24035	2,844,860	15.62	0.00	0	4,71
R2044	On	03/08/2023	Bond Future	12.15	Call			620.64000	0.62064	448,220	15.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put			639.36000	0.63936	985,460	16.62	0.00	0	9,10
R2044	On	03/08/2023	Bond Future	12.15	Put			1,616.11000	1.61611	2,156,740	15.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			642.11000	0.64211	464,920	15.93	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			5,980.95000	5.98095	6,593,970	15.06	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			740.34000	0.74034	625,670	15.08	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			5,929.71000	5.92971	6,542,470	15.08	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			752.96000	0.75296	637,800	15.09	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			5,878.83000	5.87883	6,491,100	15.09	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			727.99000	0.72799	613,580	15.06	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call			2,793.24000	2.79324	2,584,110	16.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put			4,240.39000	4.24039	4,779,660	16.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			2,820.03000	2.82003	2,609,450	16.53	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			4,209.47000	4.20947	4,747,290	16.53	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			2,846.94000	2.84694	2,634,700	16.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put			4,178.75000	4.17875	4,714,910	16.54	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put			7,541.51000	7.54151	8,153,450	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call			1,874.58000	1.87458	1,716,920	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put			7,633.38000	7.63338	8,247,730	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call			1,891.07000	1.89107	1,732,100	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put			7,587.35000	7.58735	8,200,390	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call			1,907.67000	1.90767	1,747,600	15.32	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call			3,414.22000	3.41422	3,221,560	15.78	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put			5,881.71000	5.88171	6,485,380	15.78	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call			3,366.24000	3.36624	3,174,770	15.76	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put			5,948.61000	5.94861	6,553,470	15.76	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call			3,390.19000	3.39019	3,198,120	15.77	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put			5,915.09000	5.91509	6,519,350	15.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 Option												0.00	0	21,48
Total For R2044												49,118,511.54	672	109,33
R2048	On	03/08/2023	Bond Future			12.39973	75.91256	12.27455	76.63882		15.93	28,087,647.20	370	86,0
R2048	On	02/11/2023	Bond Future			12.50847	73.13824	12.37880	73.87919		17.27	14,627,648.00	200	174,33
R2048	On	01/02/2024	Bond Future			12.61616	74.79847	12.48073	75.56059		16.68	0.00	0	
R2048	On	02/05/2024	Bond Future			12.72035	72.04319	12.57868	72.82922		17.12	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			12.82680	73.68149	12.67853	74.49209		16.07	0.00	0	
Total R2048 Future												42,715,295.20	570	273,34
R2048	On	03/08/2023	Bond Future	12.10	Put			1,687.68000	1.68768	2,215,140	15.64	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			675.32000	0.67532	471,170	15.66	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			1,649.97000	1.64997	2,172,080	15.66	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call			1,187.75000	1.18775	875,050	16.03	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put			1,039.05000	1.03905	1,452,610	16.03	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call			5,136.18000	5.13618	4,461,900	17.84	0.00	0	
R2048	On	03/08/2023	Bond Future	11.80	Call			195.80000	0.19580	122,010	15.10	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put			3,070.53000	3.07053	3,723,000	15.10	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			631.28000	0.63128	437,770	15.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			1,725.96000	1.72596	2,258,710	15.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			653.06000	0.65306	454,260	15.64	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put			57.48000	0.05748	109,460	17.84	0.00	0	1,10
R2048	On	02/11/2023	Bond Future	11.49	Call			735.19000	0.73519	617,150	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			6,201.16000	6.20116	6,824,070	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			740.53000	0.74053	961,660	19.40	0.00	0	2
R2048	On	02/11/2023	Bond Future	11.47	Call			710.53000	0.71053	595,950	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			6,307.79000	6.30779	6,934,160	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			722.72000	0.72272	606,430	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			6,254.29000	6.25429	6,878,950	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call			1,209.10000	1.20910	1,072,160	16.13	0.00	0	2
R2048	On	02/11/2023	Bond Future	11.80	Put			4,688.49000	4.68849	5,292,500	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call			3,037.79000	3.03779	2,754,770	17.27	0.00	0	2
R2048	On	02/11/2023	Bond Future	12.50	Put			2,344.83000	2.34483	2,802,760	17.27	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call			7,216.22000	7.21622	6,696,400	19.40	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			2,679.49000	2.67949	2,487,180	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			4,543.41000	4.54341	5,113,220	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			2,628.20000	2.62820	2,438,050	16.15	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			4,611.18000	4.61118	5,183,150	16.15	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			2,653.90000	2.65390	2,462,560	16.16	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			4,577.31000	4.57731	5,148,090	16.16	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put			8,448.49000	8.44849	9,094,580	16.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/05/2024	Bond Future	11.48	Call		1,738.72000	1.73872	1,597,740	16.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		8,398.67000	8.39867	9,043,720	16.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,707.34000	1.70734	1,568,650	16.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,498.51000	8.49851	9,145,850	16.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,722.98000	1.72298	1,583,040	16.06	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,666.98000	3.66698	3,481,710	15.61	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		5,755.47000	5.75547	6,380,800	15.61	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,692.33000	3.69233	3,506,470	15.62	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		5,722.72000	5.72272	6,347,460	15.62	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,641.72000	3.64172	3,457,320	15.60	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		5,788.39000	5.78839	6,414,590	15.60	0.00	0	
Total R2048 Option											0.00	0	3,96
Total For R2048											42,715,295.20	570	277,30
R2053	On	03/08/2023	Bond Future			12.43054	97.79411	12.30537	98.72460	16.04	0.00	0	
R2053	On	02/11/2023	Bond Future			12.54040	94.08286	12.41058	95.03216	17.40	0.00	0	1,34
R2053	On	01/02/2024	Bond Future			12.64517	96.21872	12.50956	97.19526	16.81	0.00	0	
R2053	On	02/05/2024	Bond Future			12.75536	92.53322	12.61320	93.54056	17.27	0.00	0	
R2053	On	01/08/2024	Bond Future			12.86831	94.63673	12.71931	95.67561	16.20	0.00	0	
Total R2053 Future											0.00	0	1,34
R2053	On	03/08/2023	Bond Future	12.70	Call		3,318.90000	3.31890	2,698,210	16.95	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put		441.82000	0.44182	751,620	16.95	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call		3,375.63000	3.37563	2,748,720	16.97	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put		427.76000	0.42776	731,340	16.97	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call		3,432.66000	3.43266	2,799,510	16.99	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Put		414.10000	0.41410	711,440	16.99	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		2,298.93000	2.29893	2,806,880	18.00	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		5,209.95000	5.20995	4,765,510	18.02	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		2,275.47000	2.27547	2,780,330	18.02	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		5,256.44000	5.25644	4,808,930	18.04	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		2,252.42000	2.25242	2,754,210	18.04	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		5,163.78000	5.16378	4,722,430	18.00	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		6,351.72000	6.35172	5,963,740	17.50	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		3,453.29000	3.45329	4,041,850	17.50	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		6,395.37000	6.39537	6,004,990	17.52	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		3,428.42000	3.42842	4,014,580	17.52	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		6,439.10000	6.43910	6,046,600	17.53	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		3,403.72000	3.40372	3,987,760	17.53	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		4,190.99000	4.19099	4,973,990	18.05	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		7,071.22000	7.07122	6,850,790	18.02	0.00	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		4,242.00000	4.24200	5,028,910	18.02	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		7,112.99000	7.11299	6,890,610	18.04	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		4,216.25000	4.21625	5,001,210	18.04	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		7,155.15000	7.15515	6,930,810	18.05	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		7,729.15000	7.72915	7,392,490	16.70	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		4,784.86000	4.78486	5,487,080	16.70	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		7,648.12000	7.64812	7,315,050	16.68	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		4,836.65000	4.83665	5,542,460	16.68	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		7,688.61000	7.68861	7,353,550	16.69	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		4,810.68000	4.81068	5,514,500	16.69	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	1,34
R209	On	03/08/2023	Bond Future			11.85272	65.95331	11.72243	66.57361	14.34	18,598,833.42	282	10,37
R209	On	02/11/2023	Bond Future			11.94949	64.25271	11.81473	64.88551	15.36	0.00	0	17,34
R209	On	01/02/2024	Bond Future			12.04088	65.71130	11.90042	66.36233	14.84	0.00	0	
R209	On	02/05/2024	Bond Future			12.13749	64.04690	11.99057	64.71861	15.08	0.00	0	
R209	On	01/08/2024	Bond Future			12.23704	65.50338	12.08337	66.19630	14.22	0.00	0	
Total R209 Future											18,598,833.42	282	27,71
R209	On	03/08/2023	Bond Future	10.00	Call		0.01000	0.00001	0,000	13.10	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		9,049.09000	9.04909	9,669,380	13.10	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		4.91000	0.00491	1,650	12.90	0.00	0	1,80
R209	On	03/08/2023	Bond Future	11.25	Call		145.69000	0.14569	81,740	13.51	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.94	Put		467.92000	0.46792	710,840	14.68	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put		4,913.30000	4.91330	5,529,010	12.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,531.73000	1.53173	1,149,450	14.70	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		453.74000	0.45374	691,760	14.70	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		1,699.44000	1.69944	1,293,310	14.79	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		387.99000	0.38799	602,160	14.79	0.00	0	1,71
R209	On	03/08/2023	Bond Future	10.70	Put		5,177.24000	5.17724	5,794,280	12.90	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		7.04000	0.00704	2,450	12.89	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		2,466.87000	2.46687	3,023,220	13.51	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,466.72000	1.46672	1,094,290	14.66	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		482.45000	0.48245	730,320	14.66	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,499.08000	1.49908	1,121,700	14.68	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,077.43000	1.07743	958,810	14.70	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,427.33000	3.42733	3,941,510	14.70	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,094.45000	1.09445	974,370	14.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,394.68000	3.39468	3,907,400	14.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,111.64000	1.11164	990,210	14.73	0.00	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		3,362.25000	3.36225	3,873,620	14.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,336.67000	2.33667	2,700,490	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,387.36000	3.38736	3,103,160	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,373.65000	2.37365	2,740,480	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,414.54000	3.41454	3,128,830	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,355.19000	2.35519	2,720,510	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,441.60000	3.44160	3,154,390	15.04	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,766.69000	1.76669	1,596,390	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,604.43000	5.60443	6,105,840	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,737.03000	1.73703	1,565,980	14.28	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,674.63000	5.67463	6,175,290	14.28	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,751.92000	1.75192	1,581,250	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,639.56000	5.63956	6,140,600	14.29	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,411.14000	4.41114	4,921,830	14.02	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		3,080.14000	3.08014	2,897,670	14.03	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,385.46000	4.38546	4,895,910	14.03	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		3,038.11000	3.03811	2,856,130	14.01	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,436.93000	4.43693	4,947,870	14.01	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		3,059.09000	3.05909	2,876,860	14.02	0.00	0	
Total R209 Option											0.00	0	19,35
Total For R209											18,598,833.42	282	47,07
R210	On	03/08/2023	Bond Future			225.33704	225.33704	226.12186	226.12186		0.00	0	36
R210	On	02/11/2023	Bond Future			227.18569	227.18569	227.98391	227.98391		0.00	0	7
R210	On	01/02/2024	Bond Future			232.39588	232.39588	233.22576	233.22576		0.00	0	
R210	On	02/05/2024	Bond Future			234.46159	234.46159	235.32955	235.32955		0.00	0	
R210	On	01/08/2024	Bond Future			239.84862	239.84862	240.75791	240.75791		0.00	0	
Total R210 Future											0.00	0	43
Total For R210											0.00	0	43
R213	On	03/08/2023	Bond Future			10.89589	83.32517	10.79541	83.76918	9.94	0.00	0	17,78
R213	On	02/11/2023	Bond Future			10.98726	81.60353	10.88240	82.05588	10.82	0.00	0	12,86
R213	On	01/02/2024	Bond Future			11.07566	83.45583	10.96454	83.92331	10.41	0.00	0	
R213	On	02/05/2024	Bond Future			11.16152	81.78716	11.04322	82.27259	10.10	0.00	0	
R213	On	01/08/2024	Bond Future			11.25009	83.64777	11.12399	84.15176	9.22	0.00	0	
Total R213 Future											0.00	0	30,65
R213	On	03/08/2023	Bond Future	11.61	Call		3,561.11000	3.56111	3,178,850	12.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		49.09000	0.04909	110,840	12.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,601.38000	3.60138	3,217,420	12.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		47.46000	0.04746	107,510	12.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,641.67000	3.64167	3,256,080	12.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	03/08/2023	Bond Future	11.63	Put		45.89000	0.04589	104,310	12.48		0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Call		2,040.73000	2.04073	1,835,980	10.77		0.00	0	7:
R213	On	02/11/2023	Bond Future	10.94	Put		1,791.85000	1.79185	2,039,450	10.77		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,457.87000	2.45787	2,229,570	10.93		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		1,480.08000	1.48008	1,704,130	10.93		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,483.58000	2.48358	2,254,040	10.94		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		1,446.59000	1.44659	1,667,980	10.95		0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		3,375.04000	3.37504	3,101,490	11.27		0.00	0	7:
R213	On	02/11/2023	Bond Future	11.44	Put		1,005.93000	1.00593	1,184,730	11.27		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		7,618.33000	7.61833	7,219,970	12.72		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		1,463.17000	1.46317	1,685,980	10.94		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		211.49000	0.21149	265,480	12.72		0.00	0	7:
R213	On	02/11/2023	Bond Future	11.13	Call		2,509.59000	2.50959	2,278,630	10.95		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,432.63000	4.43263	4,173,390	11.07		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,400.88000	1.40088	1,609,120	11.07		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,461.49000	4.46149	4,201,130	11.08		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,389.51000	1.38951	1,596,630	11.08		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,490.41000	4.49041	4,228,930	11.09		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,378.23000	1.37823	1,584,230	11.09		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		4,719.08000	4.71908	5,080,050	9.66		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,553.68000	1.55368	1,430,140	9.66		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		4,688.63000	4.68863	5,050,520	9.66		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,527.97000	1.52797	1,402,860	9.66		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		4,749.36000	4.74936	5,109,680	9.66		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,540.92000	1.54092	1,416,460	9.66		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,595.06000	2.59506	2,405,800	8.96		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		3,581.43000	3.58143	3,896,160	8.96		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,557.00000	2.55700	2,368,480	8.95		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		3,624.88000	3.62488	3,940,350	8.95		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,575.82000	2.57582	2,387,270	8.96		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		3,602.93000	3.60293	3,918,370	8.96		0.00	0	
Total R213 Option												0.00	0	2,15
Total For R213												0.00	0	32,85
R214	On	03/08/2023	Bond Future			12.24326	61.74322	12.12313	62.31972	15.74		0.00	0	13,46
R214	On	02/11/2023	Bond Future			12.34557	59.80019	12.22144	60.38830	17.00		0.00	0	11,33
R214	On	01/02/2024	Bond Future			12.44640	61.15762	12.31705	61.76266	16.44		0.00	0	
R214	On	02/05/2024	Bond Future			12.54383	59.23767	12.40880	59.86188	16.80		0.00	0	
R214	On	01/08/2024	Bond Future			12.64308	60.58494	12.50207	61.22883	15.79		0.00	0	
Total R214 Future												0.00	0	24,80

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		922.24000	0.92224	700,780	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		840.75000	0.84075	1,195,790	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		948.01000	0.94801	721,810	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		818.29000	0.81829	1,168,590	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		974.15000	0.97415	743,260	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		796.27000	0.79627	1,141,880	16.06	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		717.82000	0.71782	625,520	15.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,535.45000	4.53545	5,031,260	15.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		729.63000	0.72963	637,090	15.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,494.67000	4.49467	4,990,240	15.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		706.25000	0.70625	614,100	15.73	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,576.53000	4.57653	5,072,490	15.73	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,285.50000	3.28550	3,767,080	16.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,463.93000	2.46393	2,339,860	16.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,259.95000	3.25995	3,740,920	16.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,486.67000	2.48667	2,361,980	16.30	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,234.56000	3.23456	3,714,910	16.30	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,441.30000	2.44130	2,317,840	16.27	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,586.31000	1.58631	1,448,180	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,280.83000	6.28083	6,766,910	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,600.31000	1.60031	1,461,250	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,242.39000	6.24239	6,727,540	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,614.58000	1.61458	1,474,210	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,204.28000	6.20428	6,688,120	15.75	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,585.39000	4.58539	5,065,360	15.44	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,030.26000	3.03026	2,867,280	15.42	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		4,639.25000	4.63925	5,120,160	15.42	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,051.14000	3.05114	2,887,690	15.43	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,612.13000	4.61213	5,092,570	15.43	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,072.34000	3.07234	2,908,420	15.44	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	24,80
Total for Bond											1,350,589,696.31	14,887	1,681,45
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			866.71100	866.71100	872.47600	872.47600			7,453,714,600.00	860	40
GOVI On 02/11/2023 GOVI			885.80600	885.80600	891.68300	891.68300			3,808,965,800.00	430	40
GOVI On 01/02/2024 GOVI			905.91100	905.91100	911.97400	911.97400			0.00	0	
GOVI On 02/05/2024 GOVI			926.45400	926.45400	932.73500	932.73500			0.00	0	
GOVI On 01/08/2024 GOVI			947.54900	947.54900	954.05800	954.05800			0.00	0	
Total GOVI Future									11,262,680,400.00	1,290	80
GOVI On 03/08/2023 GOVI	837.21	Call			352,660.00000	35.26600	295,010,000		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			352,560.00000	35.25600	294,910,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	03/08/2023	GOVI	837.23	Call			352,460.00000	35.24600	294,810,000		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			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			58,730.00000	5.87300	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	40,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			58,630.00000	5.86300	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	140,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			58,830.00000	5.88300	60,000		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			319,940.00000	31.99400	259,310,000		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			319,840.00000	31.98400	259,210,000		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			319,740.00000	31.97400	259,110,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			182,550.00000	18.25500	245,360,000		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			182,350.00000	18.23500	245,160,000		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			182,450.00000	18.24500	245,260,000		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			106,780.00000	10.67800	41,690,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			106,680.00000	10.66800	41,590,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			106,880.00000	10.68800	41,790,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												11,262,680,400.00	1,290	83
Total for GOVI												11,262,680,400.00	1,290	83
AL37	On	03/08/2023	Index Future			882.60700	882.60700	885.48200	885.48200			0.00	0	
AL37	On	02/11/2023	Index Future			902.05200	902.05200	904.97500	904.97500			0.00	0	
AL37	On	01/02/2024	Index Future			922.52600	922.52600	925.56800	925.56800			0.00	0	
AL37	On	02/05/2024	Index Future			943.44500	943.44500	946.63900	946.63900			0.00	0	
AL37	On	01/08/2024	Index Future			964.92800	964.92800	968.28000	968.28000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,007.97800	1,007.97800	1,014.75300	1,014.75300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,030.18600	1,030.18600	1,037.09200	1,037.09200			0.00	0	
AL7T	On	01/02/2024	Index Future			1,053.56800	1,053.56800	1,060.69100	1,060.69100			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/05/2024	Index Future			1,077.45900	1,077.45900	1,084.83800	1,084.83800			0.00	0	
AL7T	On	01/08/2024	Index Future			1,101.99300	1,101.99300	1,109.63800	1,109.63800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			879.23800	879.23800	885.06400	885.06400			0.00	0	10
ALBI	On	02/11/2023	Index Future			898.60900	898.60900	904.54800	904.54800			152,763,530.00	17	
ALBI	On	01/02/2024	Index Future			919.00500	919.00500	925.13100	925.13100			0.00	0	
ALBI	On	02/05/2024	Index Future			939.84400	939.84400	946.19200	946.19200			0.00	0	
ALBI	On	01/08/2024	Index Future			961.24500	961.24500	967.82300	967.82300			0.00	0	
Total ALBI Future												152,763,530.00	17	12
Total For ALBI												152,763,530.00	17	12
IGOV	On	03/08/2023	Index Future			326.41100	326.41100	326.56800	326.56800			0.00	0	49
IGOV	On	02/11/2023	Index Future			333.68300	333.68300	333.83800	333.83800			0.00	0	
IGOV	On	01/02/2024	Index Future			341.33600	341.33600	341.51300	341.51300			0.00	0	
IGOV	On	02/05/2024	Index Future			349.15300	349.15300	349.36500	349.36500			0.00	0	
IGOV	On	01/08/2024	Index Future			357.17800	357.17800	357.42700	357.42700			0.00	0	
Total IGOV Future												0.00	0	51
Total For IGOV												0.00	0	51
Total for Index												152,763,530.00	17	63
JIBAR F	On	19/07/2023	Jibar Future			8.51000	91.49000	8.50000	91.50000			0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			8.60000	91.40000	8.60000	91.40000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.60500	91.39500	8.60500	91.39500			0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			8.62500	91.37500	8.62500	91.37500			0.00	0	
JIBAR F	On	15/11/2023	Jibar Future			8.63000	91.37000	8.62500	91.37500			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			8.64000	91.36000	8.62500	91.37500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			8.60000	91.40000	8.57500	91.42500			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.46000	91.54000	8.43500	91.56500			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			8.34000	91.66000	8.33000	91.67000			0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			8.24500	91.75500	8.21500	91.78500			0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			8.18500	91.81500	8.16500	91.83500			0.00	0	
JIBAR F	On	18/06/2025	Jibar Future			8.21000	91.79000	8.18000	91.82000			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 :											12,766,033,626.31	16,194	1,682,96	
ABCPI3	On	07/12/2023	Spot Bond			5.55200	331.46021	5.55200	331.37170			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	100.95664				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.28243				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.19500	99.13158	10.19500	99.10465				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.10000	86.62834	12.10000	86.60054				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.51739				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.37926				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.82765				0.00	340,000,000	340,000,000
Total ABFN09 SPOT										0.00	340,000,000	340,000,000
Total For ABFN09										0.00	340,000,000	340,000,000
ABFN10 On 26/09/2023 Spot Bond					0.00000	100.77516				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.09283				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.70082				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	100.78473				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.40461				0.00	0	

Contract 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	101.44946				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.07441				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.18479				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.81996				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.13086				0.00	140,000,000	70,000,000
Total ABFN33 SPOT										0.00	140,000,000	70,000,000
Total For ABFN33										0.00	140,000,000	70,000,000
ABFN33 On 07/02/2024 Spot Bond					0.00000	102.09010				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	102.35478				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	103.26047				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2024 Spot Bond					0.00000	101.11245				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.83960				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	101.06916				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	100.10145				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.10251				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.59871				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.31199				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.34545				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.67483				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.33973				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.16582				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.33836				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.81498				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	102.22957				0.00	200,000,000	100,000,000
Total ABFN54 SPOT										0.00	200,000,000	100,000,000
Total For ABFN54										0.00	200,000,000	100,000,000
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.65458				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	101.73353				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.60251				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.64592				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.33241				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	100.34181				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.54040				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.79260				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6 On 28/06/2026 Spot Bond					0.00000	100.52359				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6 On 28/06/2028 Spot Bond					0.00000	100.53700				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6 On 28/06/2030 Spot Bond					0.00000	100.54130				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.73405				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.99366				0.00	140,000,000	70,000,00

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 ABGN02 SPOT										0.00	140,000,000	70,000,000
Total For ABGN02										0.00	140,000,000	70,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.42525				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.00373				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.65802				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.41768				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.54583				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.56569				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.77000	7.77000	7.77000	165.82082				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	91.41586	100.00000	91.20385				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.57000	4.57000	4.57000	169.77593				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.04000	5.04000	5.04000	217.66406				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	237.22532				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			9.11000	9.11000	9.11000	104.77350				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.51500	103.70973	9.51500	103.68353				0.00	0	300,000,00
Total ABS16 SPOT										0.00	0	300,000,00
Total For ABS16										0.00	0	300,000,00
ABS17 On 11/11/2027 Spot Bond			9.52000	105.83487	9.52000	105.80814				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.74500	103.21370	8.74500	103.18939				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.07500	10.07500	10.07500	102.36446				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.51500	101.18168	9.51500	101.15613				0.00	0	350,000,00
Total ABS7 SPOT										0.00	0	350,000,00
Total For ABS7										0.00	0	350,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	18.82746	100.00000	18.78602				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			5.20200	331.89954	5.20200	331.81395			41,616,000,000.00		8,000,000	4,000,00
Total ABSI2 SPOT									41,616,000,000.00		8,000,000	4,000,00
Total For ABSI2									41,616,000,000.00		8,000,000	4,000,00
ABX01 On 10/07/2024 Spot Bond			11.98500	11.98500	11.98500	99.28369				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.85034				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.83533				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.81013				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	101.10028				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.54971				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.87625				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.90023				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.76784				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.51430				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	108.61879				0.00	0	97,628,80
Total AGRIA1 SPOT										0.00	0	97,628,80
Total For AGRIA1										0.00	0	97,628,80
AGT01 On 10/10/2023 Spot Bond					0.00000	100.93525				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.42592				0.00	0	123,000,00
Total AGT02 SPOT										0.00	0	123,000,00
Total For AGT02										0.00	0	123,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.30693				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.87660				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.58586				0.00	0	

Contract 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	99.99991				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	99.99968				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.41000	95.71982	9.41000	95.69590				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.99962				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.99941				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.99912				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.50089				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.30000	103.96287	10.30000	103.93381				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.46978				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.54732				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	101.60921				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.07860				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.80877				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.44663				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.54720				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.60906				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.04142				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.57879				0.00	189,716,668	94,858,33
Total AHF7A1 SPOT										0.00	189,716,668	94,858,33
Total For AHF7A1										0.00	189,716,668	94,858,33
AHF7A On 21/08/2025 Spot Bond					0.00000	101.63493				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.57811				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.55491				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.63996				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	101.61058				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.48589				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.08763				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.01500	99.84349	11.01500	99.81439				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.27500	91.00657	12.27500	90.97711				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.80583				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	102.03934				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.38929				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.12000	197.42337	7.12000	197.36232				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.83345				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.85287				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.16115				0.00	0	

Contract 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	101.70037				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.41795				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.52939				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.67830				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.89187				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.51300				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.51940				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.38349				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.38349				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.38349				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	100.02445				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
ASC01: On 17/08/2023 Spot Bond					0.00000	102.18289				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	102.15158				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	102.25253				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	99.72359				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.83925				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.74000	12.74000	12.74000	99.75699				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.80692				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	101.68308				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	101.39903				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.36956				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.30495				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	101.51184				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	101.46889				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	100.91902				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	100.89261				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	100.85733				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	100.76384				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	100.52236				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	100.53062				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.30112				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.75000	251.47814	5.75000	251.40952				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.85000	228.53454	5.85000	228.47152				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.91000	209.76280	5.91000	209.70467				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.67000	117.95908	5.67000	117.92694				0.00	0	

Contract 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	104.25249				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27(On 15/08/2023 Spot Bond					0.00000	101.66120				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	101.56589				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	101.54423				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.01511				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.56157				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.80562				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.13021				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.40500	5.40500	5.40500	116.59612				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.83500	5.83500	5.83500	107.06690				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.85894				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	100.92865				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.90655				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.52380				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.88000	115.18200	5.88000	115.14998				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.81308				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.37947				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.88404				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.79426				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.79426				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.41163				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.97616				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.89095				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	101.19558				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.35184				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.93741				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.93741				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.01292				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.81660				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.78668				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.86188				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	101.20991				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	102.90292				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.72153				0.00	0	

Contract 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	100.79888				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN461 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN462 On 31/01/2024 Spot Bond			10.76000	10.76000	10.76000	103.65896				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			11.45000	11.45000	11.45000	103.56305				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.92624				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN472 On 31/07/2023 Spot Bond					0.00000	102.11022				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN473 On 17/08/2025 Spot Bond					0.00000	101.25727				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	100.96978				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN481 On 25/08/2025 Spot Bond					0.00000	141.70000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN486 On 28/02/2025 Spot Bond			11.23500	11.23500	11.23500	103.14378				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	101.22110				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.90164				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.90164				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.75890				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.80500	95.61983	10.80500	95.59234				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.98500	95.48551	9.98500	95.46009				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.53500	94.50727	10.53500	94.48076				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.53500	94.50727	10.53500	94.48076				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.11000	104.23237	9.11000	104.20673				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.06000	105.13991	11.06000	105.10865				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.01000	105.11665	11.01000	105.08553				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.51000	104.88849	10.51000	104.85882				0.00	0	
Total ASN532 SPOT										0.00	0	

Contract Details	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			10.51000	104.88849	10.51000	104.85882				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.45355				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	102.06779				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			11.14500	104.91558	11.14500	104.88367				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.23500	104.49353	11.23500	104.46198				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.09500	104.64158	11.09500	104.61038				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.63440				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	99.82973				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.24856				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	96.04607				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2024 Spot Bond			10.58500	103.60696	10.58500	103.57744				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.83532				0.00	0	

Contract 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	101.62151				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	102.04784				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	102.33026				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.42261				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.19125				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.79091				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.53008				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.76699				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.51010				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.43870				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.85445				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	100.90365				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.31678				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.27063				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.22373				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.57182				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.71194				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.44512				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.56092				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.17030				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.90291				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.60573				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.10721				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	100.29278			0.00	0	
Total ASN685 SPOT									0.00	0	
Total For ASN685									0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.15670			0.00	0	
Total ASN692 SPOT									0.00	0	
Total For ASN692									0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	102.25291			0.00	0	
Total ASN693 SPOT									0.00	0	
Total For ASN693									0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.15670			0.00	0	
Total ASN694 SPOT									0.00	0	
Total For ASN694									0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.06290			0.00	0	
Total ASN695 SPOT									0.00	0	
Total For ASN695									0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.82787			0.00	0	50,000,00
Total ASN700 SPOT									0.00	0	50,000,00
Total For ASN700									0.00	0	50,000,00
ASN70: On 20/06/2026 Spot Bond					0.00000	100.83162			0.00	0	
Total ASN702 SPOT									0.00	0	
Total For ASN702									0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.04164			0.00	140,000,000	70,000,00
Total ASN703 SPOT									0.00	140,000,000	70,000,00
Total For ASN703									0.00	140,000,000	70,000,00
ASN71: On 04/05/2024 Spot Bond					0.00000	102.37697			0.00	0	
Total ASN713 SPOT									0.00	0	
Total For ASN713									0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.79315			0.00	0	
Total ASN714 SPOT									0.00	0	
Total For ASN714									0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.57662			0.00	0	
Total ASN715 SPOT									0.00	0	
Total For ASN715									0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.14071			0.00	0	

Contract 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	100.48263				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.06389				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 31/07/2026 Spot Bond					0.00000	102.20459				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.51240				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.57544				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.80909				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.81660				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.45907				0.00	0	130,000,00
Total ASN747 SPOT										0.00	0	130,000,00
Total For ASN747										0.00	0	130,000,00
ASN747 On 31/10/2026 Spot Bond					0.00000	102.13076				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.37767				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.34473				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			10.23884	10.23884	10.23884	101.49723				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.14092				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.78500	10.78500	10.78500	104.42779				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	102.30931				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	102.12028				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	102.12240				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.73289				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.37407				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.43307				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.21513				0.00	180,000,000	90,000,000
Total ASN821 SPOT										0.00	180,000,000	90,000,000
Total For ASN821										0.00	180,000,000	90,000,000
ASN82: On 08/04/2025 Spot Bond					0.00000	100.55268				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	93.24964				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	100.22286				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.75841				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.74338				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.12126				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.11017				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.11017				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	102.30944				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.85678				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.91845				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.91885				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.91885				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	99.83161				0.00	0	

Contract 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	98.57971				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	102.27850				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	102.26799				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.80918				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.82437				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.51247				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.97031				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	102.11025				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.39723				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	103.00441				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
ASN864 On 09/06/2027 Spot Bond					0.00000	101.12043				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN865 On 09/06/2027 Spot Bond					0.00000	101.12043				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.97226				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.97226				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.56536				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.75832				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.90680				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.89930				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	101.15983				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	99.99965				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.58241				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.99611				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			11.68500	105.37214	11.68500	105.33909				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	94.17480				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	102.11803				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.80157				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.48568				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.52900				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.50308				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.47716				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.44040				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.45984				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.44040				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.45984				0.00	0	

Contract 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	96.44850				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	89.08500				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN930 On 20/12/2025 Spot Bond					0.00000	100.86910				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	106.56060				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	100.92563				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN930 On 31/01/2030 Spot Bond					0.00000	102.19799				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.87686				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.84907				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN940 On 20/12/2025 Spot Bond					0.00000	100.82407				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.96311				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN940 On 20/06/2027 Spot Bond					0.00000	100.80354				0.00	198,000,000	99,000,000
Total ASN948 SPOT										0.00	198,000,000	99,000,000
Total For ASN948										0.00	198,000,000	99,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95(On 20/06/2027 Spot Bond					0.00000	100.80918				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	101.51247				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	102.31980				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	100.91438				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	100.83008				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	100.78668				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	100.53931				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	117.64780				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.95187				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.80170				0.00	0	100,000,00
Total ASN974 SPOT										0.00	0	100,000,00
Total For ASN974										0.00	0	100,000,00
ASN97(On 24/01/2025 Spot Bond					0.00000	87.95921				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	102.39336				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	100.84681				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.30838				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.79634				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.80985				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.48272				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.64931				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	103.18004				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.79703				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.88437				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.01752				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.01227				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.51267				0.00	0	

Contract 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			7.69500	101.23946	7.69500	101.21850				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.53319				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.00734				0.00	0	680,000,00
Total BAW36 SPOT										0.00	0	680,000,00
Total For BAW36										0.00	0	680,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.22259				0.00	400,000,000	100,000,00
Total BAW37 SPOT										0.00	400,000,000	100,000,00
Total For BAW37										0.00	400,000,000	100,000,00
BAW38 On 12/07/2027 Spot Bond					0.00000	100.65252				0.00	0	100,000,00
Total BAW38 SPOT										0.00	0	100,000,00
Total For BAW38										0.00	0	100,000,00
BAW39 On 26/05/2026 Spot Bond					0.00000	101.47007				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.92000	100.49495	9.92000	100.46838				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.62506				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.91812				0.00	0	100,000,00
Total BAWGL2 SPOT										0.00	0	100,000,00
Total For BAWGL2										0.00	0	100,000,00
BAYA72 On 31/03/2026 Spot Bond			12.43500	12.43500	12.43500	103.01260				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.13589				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	100.68961				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.65866				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.72744				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.92136				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.41369				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.72687				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.63532				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.62334				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.29432				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.62071				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.95829				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.02134				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	100.66094				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.64248				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	100.71855				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.76712				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.73287				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.72094				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.71642				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.72055				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.71896				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.74279				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.54000	9.54000	9.54000	96.67004				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	102.16028				0.00	0	

Contract 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	100.92975				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.40188				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.78218				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.37258				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.73066				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.81124				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.17782				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.41337				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.95244				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.31191				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.88762				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	101.91545				0.00	680,000,000	590,000,000
Total BID10 SPOT										0.00	680,000,000	590,000,000
Total For BID10										0.00	680,000,000	590,000,000
BID11 On 15/11/2023 Spot Bond			9.20500	101.74650	9.20500	101.72160				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.21721				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.05187				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.58539				0.00	200,000,000	50,000,000
Total BID16 SPOT										0.00	200,000,000	50,000,000
Total For BID16										0.00	200,000,000	50,000,000
BID17 On 24/06/2027 Spot Bond					0.00000	100.59663				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.36127				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.17988				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.69600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.03900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	60.64500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.36500				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	101.30324				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.31595				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	100.92806				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.57672				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	101.62549				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.12436				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.27374				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.81416				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.19636				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.97473				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.55965				0.00	220,000,000	3,210,300,00

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 BPPF32 SPOT										0.00	220,000,000	3,210,300,00
Total For BPPF32										0.00	220,000,000	3,210,300,00
BPPF30 On 11/01/2024 Spot Bond					0.00000	100.17966				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF31 On 31/03/2024 Spot Bond					0.00000	100.47184				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF32 On 10/05/2024 Spot Bond					0.00000	101.68730				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF33 On 03/07/2024 Spot Bond					0.00000	100.39489				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				0.00	0	28,300,000,00
Total BPPF40 SPOT										0.00	0	28,300,000,00
Total For BPPF40										0.00	0	28,300,000,00
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.54579				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	102.12646				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.63051				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.61854				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	100.63267				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	

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	100.62053				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	100.60850				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.28355				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	101.91803				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.75086				0.00	0	100,000,00
Total CBL31 SPOT										0.00	0	100,000,00
Total For CBL31										0.00	0	100,000,00
CCT02 On 12/06/2024 Spot Bond			9.23500	103.16200	9.23500	103.13656			19,659,468,000,000.00		2,128,800,000	1,032,200,00
Total CCT02 SPOT									19,659,468,000,000.00	2,128,800,000	1,032,200,00	
Total For CCT02									19,659,468,000,000.00	2,128,800,000	1,032,200,00	
CCT03 On 15/03/2025 Spot Bond			9.88500	105.69832	9.88500	105.67061				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.92500	10.92500	10.92500	98.53737				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.57576				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.77821				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.79890				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.79064				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	100.62352				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.70362				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.77810				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.83489				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.22000	103.64817	10.22000	103.62009				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	102.30636				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.28280				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.52500	102.82260	11.52500	102.79129				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.29900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.27000	163.25696	7.27000	163.20549				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.40000	158.32075	9.40000	158.26189				0.00	0	

Contract 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			9.86500	103.93959	9.86500	103.91239				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.15415				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.21092				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.59000				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	100.96821				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.78058				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.93159				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	101.02910				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.76500	99.29900	10.76500	99.27071				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.00000				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	99.82046				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.03019				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	160.25900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	100.51205				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.23500	103.52014	10.23500	103.49160				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.28500	102.70774	10.28500	102.67976				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.37500	101.41487	10.37500	101.38701				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.42500	10.42500	10.42500	326.55220				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	100.40200				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	101.80320				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	101.81306				0.00	100,000,000	50,000,000
Total CLN557 SPOT										0.00	100,000,000	50,000,000
Total For CLN557										0.00	100,000,000	50,000,000
CLN558 On 24/11/2024 Spot Bond					0.00000	101.51681				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	100.03210				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	134.48000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.87648				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.73500	100.63981	10.73500	100.66620				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.23500	101.69672	10.23500	101.66914				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	102.04496				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.52914				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	100.58531				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.81175				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.46500	100.83970	10.46500	100.81175				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.86772				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	101.81730				0.00	0	

Contract 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	100.95075				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.88827				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.44474				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.86016				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.92388				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.52382				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.64167				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.46819				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.83138				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	102.34324				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59(On 05/12/2026 Spot Bond					0.00000	102.56879				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59(On 05/12/2026 Spot Bond			5.69000	158.65967	5.69000	126.55731				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.71984				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59(On 27/06/2024 Spot Bond					0.00000	100.66161				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.50191				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59(On 24/11/2024 Spot Bond			9.70500	9.70500	9.70500	100.67170				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	100.43066				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	100.99657				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.83138				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.83138				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60(On 05/08/2024 Spot Bond			9.29000	9.29000	9.29000	103.39534				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	101.89841				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	101.26655				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.23222				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.02788				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.53818				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	99.83801				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.52411				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.17904				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.44835				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	98.17100				0.00	0	

Contract 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	101.88962				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.37565				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	102.11542				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.41955				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	101.76566				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.77237				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.34000	61.79671	13.34000	80.99574				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.68976				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.93500	101.30533	10.93500	101.27553				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.76077				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	101.66728				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.26261				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.88706				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.66413				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.50072				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.75589				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.88464				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.85352				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.02610				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.50536				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.82690				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	102.19417				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	100.82768				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.84793				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.37008				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.75589				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.75589				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	98.03700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.89953				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.34614				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.16162				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	129.88300				0.00	0	

Contract 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	153.66200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	103.39891				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.97060				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	101.67141				0.00	88,600,000	44,300,000
Total CLN669 SPOT										0.00	88,600,000	44,300,000
Total For CLN669										0.00	88,600,000	44,300,000
CLN669 On 19/08/2025 Spot Bond					0.00000	101.86978				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			6.23098	165.74033	6.23098	134.65401				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.23098	165.74033	6.23098	134.65488				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.89418				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.95922				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.77641				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.34728				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	101.12924				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	100.76177				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/12/2026 Spot Bond					0.00000	100.77337				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.96761				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.84884				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.84862				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.80278				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.61621				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	100.79149				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.01931				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	88.47559				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	87.00415				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	104.95644				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	87.97238				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.06461				0.00	258,600,000	129,300,000
Total CLN704 SPOT										0.00	258,600,000	129,300,000
Total For CLN704										0.00	258,600,000	129,300,000
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.02233				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.99173				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.55120				0.00	180,000,000	90,000,000
Total CLN708 SPOT										0.00	180,000,000	90,000,000
Total For CLN708										0.00	180,000,000	90,000,000
CLN709 On 26/08/2025 Spot Bond					0.00000	100.77699				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	85.37419				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	85.61216				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.93436				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.67639				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.78409				0.00	0	

Contract 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	100.78409				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.78409				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	84.43232				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.96247				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	83.44891				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	83.76514				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.25621				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	84.46151				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.74860				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.74860				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.74860				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	100.75585				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.75585				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.75585				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	86.90877				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	87.92418				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	88.54835				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.79146				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.97218				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	97.67649				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.08216				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	119.57200				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	96.47963				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	101.73961				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.59052				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	103.15660				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	98.17900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.49593				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.31292				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2023 Spot Bond					0.00000	100.78747				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.28828				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	102.97413				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	101.14464				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.41261				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	103.66010				0.00	0	

Contract 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	103.42975				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.44231				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	99.91054				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	102.54678				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.81564				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.88825				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	96.20615				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	103.42975				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	100.75888				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	106.99296				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	85.09920				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	90.30753				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	102.81737				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	102.34408				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.48000	5.48000	5.48000	110.57589				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.44762				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	101.62903				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	102.08878				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	102.09928				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	104.36334				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	102.15178				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	102.17488				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.56335				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.56335				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	113.88829				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	113.72096				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.29894				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.10500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.29894				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.99934				0.00	0	

Contract 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	102.29894				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.56342				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.29894				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.29910				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.30914				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.30914				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.51887				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.62490				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	104.92191				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	102.10558				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	102.31975				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	101.52550				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	102.17278				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.54000	96.69465	9.54000	96.67004				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.75091				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	102.29894				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	102.29918				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	102.31975				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	102.08879				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.29894				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.29918				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.56343				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	102.29918				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.29918				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	102.29881				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	102.29918				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.63305				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.29894				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.80370				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.28797				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	102.29881				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.57500	9.57500	9.57500	102.42937				0.00	0	

Contract 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	101.51232				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.51247				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.51247				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.51236				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.56542				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.80392				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	104.57500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.98600				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	104.27700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.16229				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	100.56343				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	100.56342				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.56303				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	102.43571				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.72959				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.80918				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.84074				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.88805				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.90305				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.79570				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.42567				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	86.53089				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	102.29918				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	100.84675				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.80166				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.12356				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	96.11800				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	96.06600				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86 On 31/01/2025 Spot Bond					0.00000	102.51939				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	89.76964				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	102.04694				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	102.06781				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	102.05731				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	86.05090				0.00	0	

Contract 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	101.51232				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.82045				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.79319				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.79319				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	102.04259				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.43066				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.42865				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	87.39885				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	102.03628				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	86.18142				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	84.98963				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	84.98963				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	84.81303				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	84.96015				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.88000	5.88000	5.88000	128.47823				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	107.59694				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.88437				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	100.84531				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.29918				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.82557				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.51232				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.56335				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	100.41257				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	67.14597				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	66.65822				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.63000	11.63000	11.63000	102.49391				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.86700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.32000	11.32000	11.32000	100.43079				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.06983				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.93299				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.87911				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.07759				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	98.38300				0.00	0	

Contract 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	96.86600				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.88451				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	102.83749				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	102.29864				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.88107				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	101.00775				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	99.80300				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	101.44393				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.80622				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	101.51254				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	101.51254				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN92' On 28/02/2026 Spot Bond					0.00000	101.51240				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN92' On 28/02/2026 Spot Bond					0.00000	101.51240				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN92' On 20/06/2030 Spot Bond					0.00000	100.97728				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN92' On 20/06/2028 Spot Bond					0.00000	100.92406				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN92' On 20/06/2028 Spot Bond					0.00000	100.92931				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN92' On 20/06/2028 Spot Bond					0.00000	100.93680				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN92' On 20/06/2028 Spot Bond					0.00000	100.93306				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN92' On 31/01/2026 Spot Bond					0.00000	102.29864				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	99.26400				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN93' On 20/06/2028 Spot Bond					0.00000	98.42160				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	100.94055				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.62500	12.62500	12.62500	99.38536				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	101.10194				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	100.77985				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	101.02711				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	100.99300				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	100.56327				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.56327				0.00	0	

Contract 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	100.56529				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	100.88055				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.77533				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.89181				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.97802				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.91431				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.02291				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.56342				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	100.77094				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	100.92931				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	100.81339				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN957 On 20/06/2028 Spot Bond					0.00000	100.89181				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN958 On 31/08/2027 Spot Bond					0.00000	101.38820				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN959 On 31/08/2028 Spot Bond					0.00000	101.32594				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN960 On 30/09/2026 Spot Bond					0.00000	100.68636				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN961 On 20/06/2026 Spot Bond					0.00000	100.38796				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.52500	100.65520	11.52500	100.62439				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.64500	99.88163	11.64500	99.85074				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.29500	92.36275	13.29500	92.33027				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.88500	92.32409	11.88500	92.29498				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.49565				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			10.63500	10.63500	10.63500	101.40576				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.25485				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.65204				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.23353				0.00	220,000,000	210,000,00
Total DSY06 SPOT										0.00	220,000,000	210,000,00
Total For DSY06										0.00	220,000,000	210,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.86503				0.00	0	2,500,000,00
Total DSY07 SPOT										0.00	0	2,500,000,00
Total For DSY07										0.00	0	2,500,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	100.86125				0.00	0	1,290,000,00
Total DTF002 SPOT										0.00	0	1,290,000,00
Total For DTF002										0.00	0	1,290,000,00
DTF003 On 14/09/2023 Spot Bond					0.00000	100.87703				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.10467				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	100.83935				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	100.85993				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.63500	104.05659	9.63500	104.02954				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	104.02603	9.69000	103.99884				0.00	0	

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	104.02603	9.69000	103.99884				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.83500	100.25068	10.83500	100.22147				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.87500	101.01357	10.87500	100.98402				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	104.19569	10.10000	104.16733				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.19569	10.10000	104.16733				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	100.30924				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.53932				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.39273				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.48852				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.25530				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.13748				0.00	152,037,200	4,138,009,30
Total DVFB24 SPOT										0.00	152,037,200	4,138,009,30
Total For DVFB24										0.00	152,037,200	4,138,009,30
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.39406				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.58340				0.00	0	

Contract 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	101.91337				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.25595				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.78334				0.00	280,000,000	140,000,000
Total DVFB30 SPOT										0.00	280,000,000	140,000,000
Total For DVFB30										0.00	280,000,000	140,000,000
DVFB30 On 21/08/2025 Spot Bond					0.00000	103.93528				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	103.54486				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	104.58603				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.01000	118.96151	6.01000	118.92833				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.87000	102.97791	5.87000	102.94928				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	154.01123	2.25000	153.98353				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.22500	158.74491	5.22500	158.70393				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.12000	143.51767	5.12000	143.48101				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			5.12000	137.27904	5.12000	139.13192				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.83000	121.32929	5.83000	121.29592				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.74000	106.93518	5.74000	106.90585				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	154.01123	2.25000	153.98353				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	203.08734				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	199.79266				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	187.16351				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	155.82409				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	154.78056				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	150.62268				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	140.05515				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	134.81034				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	136.94098				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	113.53043				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	110.13098				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	123.24468				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.94500	101.38015	10.94500	101.35080				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.22500	13.22500	13.22500	93.19625				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.27500	13.27500	13.27500	96.64741				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			11.03500	11.03500	11.03500	99.77920				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.03500	11.03500	11.03500	99.19741				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.76000	12.76000	12.76000	95.26825				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.87500	11.87500	11.87500	97.52333				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.26000	15.26000	15.26000	90.45856				0.00	0	

Contract 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	101.13476				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.24103				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.33688				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.31486				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.17335				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.36443				0.00	1,000,000,000	250,000,000
Total EPF024 SPOT										0.00	1,000,000,000	250,000,000
Total For EPF024										0.00	1,000,000,000	250,000,000
EPF025 On 12/09/2025 Spot Bond					0.00000	101.01047				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.80364				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.72863				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.89724				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.64652				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	100.67792				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.21424				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	102.05769				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.72354				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.22046				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	102.04121				0.00	400,000,000	100,000,000
Total EQT010 SPOT										0.00	400,000,000	100,000,000
Total For EQT010										0.00	400,000,000	100,000,000
EQT01 On 11/11/2023 Spot Bond					0.00000	101.66930				0.00	140,000,000	70,000,000
Total EQT011 SPOT										0.00	140,000,000	70,000,000
Total For EQT011										0.00	140,000,000	70,000,000
EQT01 On 11/11/2025 Spot Bond					0.00000	101.73968				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	102.25155				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.66616				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.71685				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.69141				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	101.74210			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.69174			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.66565			0.00	160,000,000	80,000,000
Total ERSA29 SPOT									0.00	160,000,000	80,000,000
Total For ERSA29									0.00	160,000,000	80,000,000
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.68317			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.71663			0.00	0	
Total ERSA31 SPOT									0.00	0	
Total For ERSA31									0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.75028			0.00	0	
Total ERSB10 SPOT									0.00	0	
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.77551			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.83500	97.67746	9.83500	97.65184			0.00	0	2,711,278,600
Total ES26 SPOT									0.00	0	2,711,278,600
Total For ES26									0.00	0	2,711,278,600
ES26/R On 02/04/2026 Spot Bond			7.85000	102.29810	7.85000	102.27658			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.58000	73.85616	12.45000	74.41820			0.00	0	3,071,400,000
Total ES33 SPOT									0.00	0	3,071,400,000
Total For ES33									0.00	0	3,071,400,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.55300	7.50000	102.53248			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			13.07000	70.22369	12.95000	70.81457		133,314,000,000.00		10,200,000	168,519,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										133,314,000,000.00	10,200,000	168,519,400
Total For ES42										133,314,000,000.00	10,200,000	168,519,400
ES42/R On 25/04/2042 Spot Bond			8.50000	101.95205	8.50000	101.92887				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.75000	11.75000	11.75000	98.51545				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.72500	14.72500	14.72500	91.63240				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.63968				0.00	0	100,000,000
Total EXX05 SPOT										0.00	0	100,000,000
Total For EXX05										0.00	0	100,000,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.72316				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	102.05769				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.23240				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.51605				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.08361				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	102.07760				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	101.80266			0.00	0	
Total FIFG02 SPOT									0.00	0	
Total For FIFG02									0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.33905			0.00	0	
Total FIFG03 SPOT									0.00	0	
Total For FIFG03									0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.57658			0.00	0	300,000,00
Total FIFG04 SPOT									0.00	0	300,000,00
Total For FIFG04									0.00	0	300,000,00
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.59208			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	103.21177			0.00	0	390,000,00
Total FRB24 SPOT									0.00	0	390,000,00
Total For FRB24									0.00	0	390,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.86596			0.00	0	281,000,00
Total FRB25 SPOT									0.00	0	281,000,00
Total For FRB25									0.00	0	281,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.97531			0.00	0	1,700,000,00
Total FRB26 SPOT									0.00	0	1,700,000,00
Total For FRB26									0.00	0	1,700,000,00
FRB27 On 03/06/2026 Spot Bond			9.61500	102.67301	9.61500	102.64666			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.09015			0.00	0	600,000,00
Total FRB28 SPOT									0.00	0	600,000,00
Total For FRB28									0.00	0	600,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.78378			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.53500	98.73188	9.53500	98.70676		1,907,000,000,000.00		200,000,000	100,000,00
Total FRB30 SPOT								1,907,000,000,000.00		200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inters
Total For FRB30									1,907,000,000.00	200,000,000	100,000,000
FRB31 On 24/11/2026 Spot Bond					0.00000	102.21291			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.52475			0.00	0	100,000,000
Total FRB32 SPOT									0.00	0	100,000,000
Total For FRB32									0.00	0	100,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	101.76029			0.00	0	100,000,000
Total FRB33 SPOT									0.00	0	100,000,000
Total For FRB33									0.00	0	100,000,000
FRB34 On 02/06/2028 Spot Bond					0.00000	102.75513			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	102.29724			0.00	0	
Total FRB35 SPOT									0.00	0	
Total For FRB35									0.00	0	
FRB36 On 14/09/2033 Spot Bond					0.00000	100.96581			0.00	0	
Total FRB36 SPOT									0.00	0	
Total For FRB36									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.17200	331.93724	5.17200	331.85193			41,376,000,000.00	8,000,000	4,000,000
Total FRBI23 SPOT									41,376,000,000.00	8,000,000	4,000,000
Total For FRBI23									41,376,000,000.00	8,000,000	4,000,000
FRBI25 On 31/01/2025 Spot Bond			4.82000	4.82000	4.82000	169.15274			38,560,000,000.00	8,000,000	4,000,000
Total FRBI25 SPOT									38,560,000,000.00	8,000,000	4,000,000
Total For FRBI25									38,560,000,000.00	8,000,000	4,000,000
FRBI28 On 31/03/2028 Spot Bond			4.97000	218.37463	4.97000	218.31954			1,491,000,000,000.00	300,000,000	150,000,000
Total FRBI28 SPOT									1,491,000,000,000.00	300,000,000	150,000,000
Total For FRBI28									1,491,000,000,000.00	300,000,000	150,000,000
FRBI29 On 31/03/2029 Spot Bond			5.35000	5.35000	5.35000	116.93170			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.85000	5.85000	5.85000	228.47152			1,696,500,000,000.00	290,000,000	145,000,000
Total FRBI33 SPOT									1,696,500,000,000.00	290,000,000	145,000,000
Total For FRBI33									1,696,500,000,000.00	290,000,000	145,000,000
FRBI46 On 31/03/2046 Spot Bond			5.77000	98.26401	5.77000	98.23715			0.00	0	

Contract 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			5.82000	95.84896	5.82000	95.82269				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.63000	9.63000	9.63000	88.76377				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.63000	9.63000	9.63000	87.80733				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.87000	5.87000	5.87000	166.56873				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	101.88137				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.16562				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.25601				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	101.19347				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	102.18153				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.74190				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	101.75930				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.08518				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.97842				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.53860				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.25811				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.02432				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.78297				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.84535				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.89203				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.14879				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.98405				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	102.23520				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	100.83934			0.00	0	
Total FRC318 SPOT									0.00	0	
Total For FRC318									0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.72904			0.00	0	
Total FRC319 SPOT									0.00	0	
Total For FRC319									0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.96875			0.00	0	
Total FRC323 SPOT									0.00	0	
Total For FRC323									0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.85039			0.00	0	
Total FRC324 SPOT									0.00	0	
Total For FRC324									0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.41459			0.00	112,000,000	56,000,000
Total FRC325 SPOT									0.00	112,000,000	56,000,000
Total For FRC325									0.00	112,000,000	56,000,000
FRC325 On 06/11/2023 Spot Bond					0.00000	101.83641			0.00	0	
Total FRC329 SPOT									0.00	0	
Total For FRC329									0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.62500			0.00	0	
Total FRC335 SPOT									0.00	0	
Total For FRC335									0.00	0	
FRC335 On 07/12/2023 Spot Bond					0.00000	101.21821			0.00	0	
Total FRC339 SPOT									0.00	0	
Total For FRC339									0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.60520			0.00	140,000,000	70,000,000
Total FRC340 SPOT									0.00	140,000,000	70,000,000
Total For FRC340									0.00	140,000,000	70,000,000
FRC340 On 20/12/2024 Spot Bond					0.00000	100.88072			0.00	0	
Total FRC341 SPOT									0.00	0	
Total For FRC341									0.00	0	
FRC341 On 20/12/2025 Spot Bond					0.00000	100.31285			0.00	0	
Total FRC346 SPOT									0.00	0	
Total For FRC346									0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.95160			0.00	0	

Contract 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	102.41772				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	102.33015				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	102.19963				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.44786				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 31/07/2023 Spot Bond					0.00000	102.35971				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	102.35660				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	102.34516				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	102.36253				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	102.33054				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	102.26625				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	100.51012				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	102.06035				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.59222				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.90310				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	91.41568				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.50748				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.72573				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.79936				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.81066				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.83308				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.63590				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.63590				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	101.60895				0.00	180,000,000	90,000,000
Total FRC386 SPOT										0.00	180,000,000	90,000,000
Total For FRC386										0.00	180,000,000	90,000,000
FRC386 On 16/02/2025 Spot Bond					0.00000	101.60895				0.00	140,000,000	70,000,000
Total FRC387 SPOT										0.00	140,000,000	70,000,000
Total For FRC387										0.00	140,000,000	70,000,000
FRC387 On 07/12/2023 Spot Bond					0.00000	101.28569				0.00	220,000,000	110,000,000
Total FRC388 SPOT										0.00	220,000,000	110,000,000
Total For FRC388										0.00	220,000,000	110,000,000
FRC388 On 11/11/2024 Spot Bond					0.00000	101.99046				0.00	0	0
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.66280				0.00	0	0
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	102.41664				0.00	0	0
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	99.91718				0.00	0	0
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond					0.00000	100.28208				0.00	0	0
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	99.91330				0.00	0	0
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	99.90808				0.00	0	0
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	101.51104				0.00	0	0
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	99.97492				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 FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	102.03984				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	91.78672				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	88.83642				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond					0.00000	102.15512				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.39404				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.03987				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	98.00650				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	97.23205				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	102.41668				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	101.62859				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.65189				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	101.37122				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	101.57768				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	103.89615				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	101.62347				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	102.63478				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.72959				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.74078				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	100.74078				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	101.53882				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	100.56547				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	100.58950				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 20/06/2027 Spot Bond					0.00000	100.87979				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	101.29449				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.41661				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.36287				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.42776				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.51242				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.87304				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.04394				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.05483				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.52553				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.52553				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.89938				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.79771				0.00	0	

Contract 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	102.23998				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	101.51257				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	101.05701				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	101.51257				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	101.52553				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	100.90677				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.56379				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	102.23998				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	102.21787				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC453 On 20/06/2028 Spot Bond					0.00000	100.81294				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	99.91424				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	99.99948				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	101.72543				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	100.86549				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	102.58227				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	102.57004				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	102.41668				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	99.93735				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	100.76794				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	101.93886				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	100.82864				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	101.44773				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC468 On 31/01/2028 Spot Bond					0.00000	101.76596				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC469 On 31/07/2023 Spot Bond			10.03000	278.09741	10.03000	105.91994				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			4.74700	4.74700	4.74700	101.28948				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC475 On 20/06/2026 Spot Bond					0.00000	100.57937				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC476 On 20/06/2026 Spot Bond					0.00000	100.56868				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC477 On 07/12/2033 Spot Bond					0.00000	100.68877				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC478 On 31/03/2032 Spot Bond					0.00000	100.26564				0.00	0	

Contract 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	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.33000	111.71100	5.33000	111.68184				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.62000	118.63212	5.62000	118.59995				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.01796				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.95733				0.00	408,000,000	204,000,00
Total FRJ24 SPOT										0.00	408,000,000	204,000,00
Total For FRJ24										0.00	408,000,000	204,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.50666				0.00	640,000,000	220,000,00
Total FRJ25 SPOT										0.00	640,000,000	220,000,00
Total For FRJ25										0.00	640,000,000	220,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.71384				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.40721				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.73193				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	101.40891				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.76063				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.38347				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	

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	101.06602				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.58202				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.68506				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.15800	5.15800	5.15800	104.92625				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	117.52534				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	102.01253				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.73000	117.15751	5.73000	117.12539				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.73000	230.83068	5.73000	230.76776				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.92000	114.66201	5.92000	114.62999				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.73000	5.73000	5.73000	230.76776				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.97000	168.82313	4.97000	168.78029				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	119.34151	3.70500	119.31531				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			5.67000	117.95908	5.67000	117.92694				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.85000	228.53454	5.85000	228.47152				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.85000	228.53454	5.85000	228.47152				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.95000	168.87266	4.95000	168.82989				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.93000	227.01890	5.93000	226.95582				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.87000	115.31246	5.87000	115.28042				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.17000	216.50850	5.17000	216.45275				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.62000	106.00512	6.62000	105.97354				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.17000	216.50850	5.17000	216.45275				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.17000	216.50850	5.17000	216.45275				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.44000	217.63347	6.44000	217.57004				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.57000	106.59656	6.57000	106.56496				0.00	0	

Contract 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			5.87000	5.87000	5.87000	115.28042				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.66000	116.13087	5.66000	118.06118				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.48000	213.65243	5.48000	213.59565				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.21000	221.80761	6.21000	221.74433				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.61000	212.46775	5.61000	212.41055				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.61000	212.46775	5.61000	212.41055				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.01100	217.99057	5.01100	217.93534				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.72000	166.98034	5.72000	166.93459				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.96000	209.31588	5.96000	209.25757				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.00000	208.95912	6.00000	208.90071				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.69000	167.05353	5.69000	167.00790				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			5.47500	213.69815	5.47500	213.64138				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			6.01000	6.01000	6.01000	208.81160				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	99.82888				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	100.77564				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.60552				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	208.09573				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	155.01178				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	226.38059				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	253.44706				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.84797				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.99925				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	101.82225				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.51477				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.10854				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.59807				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	101.20208				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	100.77279				0.00	0	

Contract 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	101.78676				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	103.50919				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.76570				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	73.22183				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	101.48937				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	123.94764				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	99.96274				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	105.61608				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.24497				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	137.32254				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	100.80669				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.56760				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	100.55957				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	
FRS267 On 22/06/2026 Spot Bond					0.00000	139.50947				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.56206				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.56005				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 30/09/2024 Spot Bond					0.00000	100.64372				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS275 On 21/09/2024 Spot Bond					0.00000	100.93760				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.81142				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.57990				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.63500	10.63500	10.63500	97.82029				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.63500	10.63500	10.63500	97.82029				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	102.25017				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.05731				0.00	0	

Contract 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	98.58166				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	109.54180				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	101.71179				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	102.41668				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	120.32924				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			10.03500	10.03500	10.03500	103.44636				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.82732				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	100.70448				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	101.96274				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.11441				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	100.56537				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	103.46030				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.74500	4.74500	4.74500	100.49613				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	93.60324				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	105.74367				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	95.76493				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	97.14576				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.56450	291.39948	9.56450	102.68924				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.73000	291.61382	9.73000	102.71628				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 Interest
Total For FRS325									0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.39000	105.84888	9.39000	102.66070			0.00	0	
Total FRS326 SPOT									0.00	0	
Total For FRS326									0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.48000	105.89126	9.48000	102.67542			0.00	0	
Total FRS327 SPOT									0.00	0	
Total For FRS327									0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.44000	105.87243	9.44000	102.66888			0.00	0	
Total FRS328 SPOT									0.00	0	
Total For FRS328									0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	111.38732			0.00	0	
Total FRS329 SPOT									0.00	0	
Total For FRS329									0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	101.38049			0.00	0	
Total FRS330 SPOT									0.00	0	
Total For FRS330									0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	100.56554			0.00	0	
Total FRS331 SPOT									0.00	0	
Total For FRS331									0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	101.45603			0.00	0	
Total FRS332 SPOT									0.00	0	
Total For FRS332									0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	101.35140			0.00	0	
Total FRS333 SPOT									0.00	0	
Total For FRS333									0.00	0	
FRS333 On 21/12/2027 Spot Bond					0.00000	100.77713			0.00	0	
Total FRS334 SPOT									0.00	0	
Total For FRS334									0.00	0	
FRS334 On 06/07/2028 Spot Bond					0.00000	100.38395			0.00	0	
Total FRS335 SPOT									0.00	0	
Total For FRS335									0.00	0	
FRS335 On 10/07/2028 Spot Bond					0.00000	101.17273			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			800,000,000,000.00	8,000,000,000	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS337 SPOT										10,000,000,000,000.00	8,000,000,000	8,000,000,000
Total For FRS337										10,000,000,000,000.00	8,000,000,000	8,000,000,000
FRS338 On 15/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				800,000,000,000,000.00	18,000,000,000	18,000,000,000
Total FRS338 SPOT										10,000,000,000,000.00	18,000,000,000	18,000,000,000
Total For FRS338										10,000,000,000,000.00	18,000,000,000	18,000,000,000
FRS339 On 17/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	17,500,000,000
Total FRS339 SPOT										0.00	0	17,500,000,000
Total For FRS339										0.00	0	17,500,000,000
FRS36 On 07/12/2023 Spot Bond			4.81200	4.81200	4.81200	332.30815				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.19200	333.17385	4.19200	333.09683				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.55200	4.55200	4.55200	332.63844				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.98993				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.57000	107.88619	5.57000	107.85710				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.22000	64.65758	5.22000	111.85148				0.00	0	80,000,000
Total FRS81 SPOT										0.00	0	80,000,000
Total For FRS81										0.00	0	80,000,000
FRS85 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	169.10301				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.12000	5.12000	5.12000	168.40896				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.61200	5.61200	5.61200	331.29599				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			9.43500	102.80504	9.43500	102.77915				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.38500	100.47344	9.38500	100.44799				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.64500	102.41079	9.64500	102.38444				0.00	0	2,853,90
Total FRX26 SPOT										0.00	0	2,853,90
Total For FRX26										0.00	0	2,853,90
FRX27 On 07/03/2027 Spot Bond			9.96500	104.35836	9.96500	104.33078				0.00	0	65,786,50
Total FRX27 SPOT										0.00	0	65,786,50
Total For FRX27										0.00	0	65,786,50
FRX28 On 26/07/2028 Spot Bond			10.17500	99.59723	10.17500	99.56992				0.00	0	200,000,00
Total FRX28 SPOT										0.00	0	200,000,00
Total For FRX28										0.00	0	200,000,00
FRX30 On 31/01/2030 Spot Bond			10.56500	100.76691	10.56500	100.73826				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.83500	97.07476	10.83500	97.04648				0.00	0	105,789,50
Total FRX31 SPOT										0.00	0	105,789,50
Total For FRX31										0.00	0	105,789,50
FRX32 On 31/03/2032 Spot Bond			10.93000	100.86328	10.93000	100.83396				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.63500	67.94151	12.63500	67.91877				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.48509				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.45135				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.41259				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	101.65100				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.44665				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	99.94972				0.00	123,137,200	61,568,60
Total FST3A3 SPOT										0.00	123,137,200	61,568,60
Total For FST3A3										0.00	123,137,200	61,568,60
FST3A4 On 20/10/2026 Spot Bond					0.00000	99.94889				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.00120				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	101.59491				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.38976				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.43659				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.75808				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.95000	118.38825	4.95000	118.35847				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.03727				0.00	2,000,000,000	1,000,000,00
Total GRT07 SPOT										0.00	2,000,000,000	1,000,000,00
Total For GRT07										0.00	2,000,000,000	1,000,000,00
GRT17 On 17/10/2023 Spot Bond			9.34400	102.70859	9.34400	102.68290				0.00	0	

Contract 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	100.51956				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.04500	104.00648	8.04500	103.98408				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.87671				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.67427				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.15088				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.54098				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.12975				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.56268				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.35951				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.27297				0.00	1,500,000,000	1,500,000,000
Total GRT32 SPOT										0.00	1,500,000,000	1,500,000,000
Total For GRT32										0.00	1,500,000,000	1,500,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	100.76620				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

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	100.73247				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.84056				0.00	200,000,000	100,000,000
Total GRT36 SPOT										0.00	200,000,000	100,000,000
Total For GRT36										0.00	200,000,000	100,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	101.10667				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	102.00081				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.82724				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.30822				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.13316				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.36872				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.13709				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.56968				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.94744				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.98394				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	101.88708				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.68876				0.00	0	100,000,00
Total GRT54 SPOT										0.00	0	100,000,00
Total For GRT54										0.00	0	100,000,00
GRT55 On 09/06/2028 Spot Bond					0.00000	101.18311				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	101.23068				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.67608				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.66500	9.66500	9.66500	100.23367				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.48143				0.00	160,000,000	80,000,00
Total H10T6 SPOT										0.00	160,000,000	80,000,00
Total For H10T6										0.00	160,000,000	80,000,00
H116T3 On 20/07/2023 Spot Bond					0.00000	99.95226				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.37104				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.45695				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.07734				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.89542				0.00	0	

Contract 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	101.04605				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.56342				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	104.82627				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.27563				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.79954				0.00	160,000,000	80,000,000
Total H12T3 SPOT										0.00	160,000,000	80,000,000
Total For H12T3										0.00	160,000,000	80,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	101.59655				0.00	0	60,000,000
Total HILB09 SPOT										0.00	0	60,000,000
Total For HILB09										0.00	0	60,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	100.98722				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.31212				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.97349				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	102.14631				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.96685				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	100.35199				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.35928				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.47200	331.56051	5.47200	331.47268				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.60200	5.60200	5.60200	331.03419				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.85500	101.62827	10.85500	101.59861				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.48000	76.96282	5.48000	112.86994				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.46000	85.33625	12.46000	85.30776				0.00	0	4,370,217,90
Total HWAY34 SPOT										0.00	0	4,370,217,90
Total For HWAY34										0.00	0	4,370,217,90
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.51880	100.00000	13.48854				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.48000	84.45842	12.48000	84.43017				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	13.51224	100.00000	13.48199				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.36000	170.34222	4.27000	170.52784			257,331,560,000,000.00	59,021,000,000	461,890,233,40	
Total I2025 SPOT									57,331,560,000,000.00	59,021,000,000	461,890,233,40	
Total For I2025									57,331,560,000,000.00	59,021,000,000	461,890,233,40	
I2029 On 31/03/2029 Spot Bond			4.50000	122.28917	4.48000	122.38849			96,857,100,000,000.00	21,523,800,000	372,165,991,40	
Total I2029 SPOT									16,857,100,000,000.00	21,523,800,000	372,165,991,40	

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 For I2029									16,857,100,000,000.00	21,523,800,000	372,165,991,40
I2031 On 31/01/2031 Spot Bond			4.41000	102.89343	4.41000	102.86888			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			4.84000	116.40594	4.83000	116.47518			576,680,192,000,000.00	119,148,800,000	377,713,582,50
Total I2033 SPOT									6,680,192,000,000.00	119,148,800,000	377,713,582,50
Total For I2033									6,680,192,000,000.00	119,148,800,000	377,713,582,50
I2038 On 31/01/2038 Spot Bond			4.99000	127.51908	4.97000	127.78156			143,919,584,000,000.00	28,841,600,000	413,286,539,60
Total I2038 SPOT									13,919,584,000,000.00	28,841,600,000	413,286,539,60
Total For I2038									13,919,584,000,000.00	28,841,600,000	413,286,539,60
I2046 On 31/03/2046 Spot Bond			4.99000	110.60597	4.97000	110.92036			676,969,348,000,000.00	135,665,200,000	395,940,705,50
Total I2046 SPOT									6,969,348,000,000.00	135,665,200,000	395,940,705,50
Total For I2046									6,969,348,000,000.00	135,665,200,000	395,940,705,50
I2050 On 31/12/2050 Spot Bond			4.94500	111.08293	4.97000	110.57572			39,754,833,000,000.00	8,039,400,000	378,888,209,00
Total I2050 SPOT									19,754,833,000,000.00	8,039,400,000	378,888,209,00
Total For I2050									19,754,833,000,000.00	8,039,400,000	378,888,209,00
IBG01 On 07/02/2025 Spot Bond					0.00000	101.65854			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.47022			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			5.27200	331.81156	5.27200	331.72542			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.91574			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.77670			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.08366			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.50718			0.00	0	

Contract 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	102.29575				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.78074				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.69950				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.79054				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.42986				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.29762				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.32685				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.47080				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	102.04224				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.21471				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.01799				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	101.64161				0.00	2,000,000,000	1,000,000,000
Total IBL167 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL167										0.00	2,000,000,000	1,000,000,000
IBL168 On 18/05/2026 Spot Bond					0.00000	101.69401				0.00	0	100,000,000
Total IBL168 SPOT										0.00	0	100,000,000
Total For IBL168										0.00	0	100,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.16898				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.05152				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.34510				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.53011				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.19008				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.66148				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.21402				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.12207				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.73516				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.10414				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	100.79995				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.36700				0.00	0	3,550,000,00
Total IBL202 SPOT										0.00	0	3,550,000,00
Total For IBL202										0.00	0	3,550,000,00
IBL203 On 09/12/2026 Spot Bond					0.00000	100.71101				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.84152				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.45479				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.61095				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.55909				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.82364				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.77480				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.24377				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.65755				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.59500	8.59500	8.59500	100.52355				0.00	0	

Contract 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	101.81425				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.42685				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.36345				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.44863				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.12568				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.62386				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.77144				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.76178				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.49500	9.49500	9.49500	99.63225				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.53285				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.54566				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	98.53503				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.33241				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.31358				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.99970				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.77687				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.76938				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.82648				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.40000	10.40000	10.40000	99.93822				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.69994				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.64840				0.00	5,662,000,000	2,831,000,000
Total IBL247 SPOT										0.00	5,662,000,000	2,831,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL247										0.00	5,662,000,000	2,831,000,000
IBL248 On 30/03/2024 Spot Bond			8.54500	100.65776	8.54500	100.63464				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.18164				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.87910				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.34606				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.07183				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.94016				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.92390				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.52424				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.93120				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.97332				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	102.20068				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.41857				0.00	0	

Contract 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	101.37118				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.61757				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.46469				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.03093				0.00	800,000,000	200,000,000
Total IBL269 SPOT										0.00	800,000,000	200,000,000
Total For IBL269										0.00	800,000,000	200,000,000
IBL275 On 05/06/2028 Spot Bond					0.00000	101.22717				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.18295				0.00	4,000,000,000	1,000,000,000
Total IBL276 SPOT										0.00	4,000,000,000	1,000,000,000
Total For IBL276										0.00	4,000,000,000	1,000,000,000
IBL60 On 17/02/2024 Spot Bond			9.82500	104.52620	9.82500	104.49851				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.58301				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.07500	100.78192	10.07500	100.75500				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.27500	102.01709	11.27500	101.98668				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.63500	101.73133	10.63500	101.70253				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	101.95666				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.28629				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.85978				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.86179				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.47750				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.17220				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.38500	100.06242	9.38500	100.03734				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.02865				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.60935				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.36504				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.70370				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.25757				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	101.43963				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.66671				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.28423				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.64936				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.51702				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.02657				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.75367				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	101.25226				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.42354				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.92390				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.46812				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.48323				0.00	0	

Contract 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	101.44534				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.47571				0.00	0	134,200,00
Total IPF38 SPOT										0.00	0	134,200,00
Total For IPF38										0.00	0	134,200,00
IPF39 On 23/02/2029 Spot Bond					0.00000	101.48323				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.25093				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.11449				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.43016				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.45201				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.14321				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.83396				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.19085				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			8.76500	98.76571	8.76500	98.74257				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.14324				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.77500	103.35082	7.77500	103.32886				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.08499				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.81500	102.65891	8.81500	102.63438				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.13730				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.75500	102.63640	8.75500	102.61203				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.64645				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	586,600,000	293,300,000
Total IVC210 SPOT										0.00	586,600,000	293,300,000
Total For IVC210										0.00	586,600,000	293,300,000
IVC213 On 26/04/2025 Spot Bond					0.00000	100.42402				0.00	180,000,000	90,000,000
Total IVC213 SPOT										0.00	180,000,000	90,000,000
Total For IVC213										0.00	180,000,000	90,000,000
IVC216 On 22/04/2025 Spot Bond			8.99500	101.13948	8.99500	101.11517				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			9.69000	9.69000	9.69000	101.64779				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	104.28859				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.95944				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.57345				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.63500	10.63500	10.63500	100.06738				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.31264				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.00500	10.00500	10.00500	100.70158				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.02614				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.98000	8.98000	8.98000	99.86294				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.60500	9.60500	9.60500	99.87468				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.39332				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.84531				0.00	0	

Contract 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	100.84092				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.33224				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.85282				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.39922				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.84727				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.83404				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.38680				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.55853				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.83704				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.84150				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.90527	0.00000	103.07273				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	

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				101.90527	0.00000	103.47547				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	99.91358				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	99.78029				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.55500	8.55500	8.55500	100.36176				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.13500	11.13500	11.13500	100.26170				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.86178				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.88430				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	99.93926				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.41053				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	100.98509				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.05737				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.41053				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	99.79527				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.23299				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.17908				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.11527				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	102.14745				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.97217				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.65627				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.72764				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.93545				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.79654				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.55495				0.00	0	

Contract 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	101.41540				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.30318				0.00	1,000,000,000	250,000,000
Total KAP024 SPOT										0.00	1,000,000,000	250,000,000
Total For KAP024										0.00	1,000,000,000	250,000,000
KAP024 On 12/04/2027 Spot Bond					0.00000	100.44221				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.50477				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.55524				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.55003				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.57156				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.13500	114.35459	10.13500	114.32387				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.95577				0.00	0	600,000,000
Total LGL09 SPOT										0.00	0	600,000,000
Total For LGL09										0.00	0	600,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.99606				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.25875				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	101.24255				0.00	0	100,000,00
Total LGL12 SPOT										0.00	0	100,000,00
Total For LGL12										0.00	0	100,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.73042				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.88247				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.53176				0.00	160,000,000	80,000,00
Total LRFA4 SPOT										0.00	160,000,000	80,000,00
Total For LRFA4										0.00	160,000,000	80,000,00
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.56270				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.59364				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.06504				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.14267				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.62000	14.62000	14.62000	103.20925				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.50629				0.00	130,000,000	65,000,00
Total MBF068 SPOT										0.00	130,000,000	65,000,00
Total For MBF068										0.00	130,000,000	65,000,00
MBF07 On 28/05/2024 Spot Bond					0.00000	101.50088				0.00	0	2,500,000,00
Total MBF070 SPOT										0.00	0	2,500,000,00
Total For MBF070										0.00	0	2,500,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.88399				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 Interc
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.50286				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.68765				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	101.22963				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.25945				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.77134				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.62259				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.57467				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.83475				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.64174				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.38500	9.38500	9.38500	108.38099				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.26798				0.00	240,000,000	2,580,000,00
Total MMIG06 SPOT										0.00	240,000,000	2,580,000,00
Total For MMIG06										0.00	240,000,000	2,580,000,00
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.49157				0.00	0	

Contract 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	101.84050				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.05500	98.81654	10.05500	98.79005				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.38137				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.28500	93.96980	10.28500	93.91063				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.17099				0.00	0	500,000,00
Total MML05 SPOT										0.00	0	500,000,00
Total For MML05										0.00	0	500,000,00
MML06 On 25/05/2029 Spot Bond			10.55500	99.13446	10.55500	99.10675				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.46852				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.75759				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.19838				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.94534				0.00	0	3,500,000,00
Total MTN17 SPOT										0.00	0	3,500,000,00
Total For MTN17										0.00	0	3,500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.29465				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	101.83475				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.83505				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.22889				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.98000	96.03855	9.98000	100.13550				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.27971				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.12383				0.00	0	812,100,00
Total MTN25 SPOT										0.00	0	812,100,00
Total For MTN25										0.00	0	812,100,00
MTN26 On 29/06/2026 Spot Bond					0.00000	102.22191				0.00	500,000,000	250,000,00
Total MTN26 SPOT										0.00	500,000,000	250,000,00
Total For MTN26										0.00	500,000,000	250,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.83595				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.51071				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.08877				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.57277				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.33563				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	101.82239				0.00	0	100,000,00
Total MTN32 SPOT										0.00	0	100,000,00
Total For MTN32										0.00	0	100,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.81759				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.21206				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.72768				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.51459				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	100.52624				0.00	0	
Total MTN38 SPOT										0.00	0	
Total For MTN38										0.00	0	
MTN39 On 29/06/2030 Spot Bond					0.00000	100.53881				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	101.59233				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	101.70714				0.00	80,000,000	40,000,00
Total MWAR06 SPOT										0.00	80,000,000	40,000,00
Total For MWAR06										0.00	80,000,000	40,000,00
MWAR07 On 22/11/2024 Spot Bond					0.00000	101.57674				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	101.57686				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR09 On 22/11/2025 Spot Bond					0.00000	101.52705				0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR09 SPOT										0.00	200,000,000	100,000,000
Total For MWAR09										0.00	200,000,000	100,000,000
MWAR On 22/11/2023 Spot Bond					0.00000	101.43457				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.86196				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.95582				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.04198				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.78500	104.66524	9.78500	104.63728				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.89500	103.89519	10.89500	103.86474				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.37827				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	102.75533				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	102.39265				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	102.05185				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.89719				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			9.34500	103.44484	9.34500	103.41916				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			9.46500	104.04590	9.46500	104.01933				0.00	0	1,000,000,00
Total NBK16A SPOT										0.00	0	1,000,000,00
Total For NBK16A										0.00	0	1,000,000,00
NBK17/ On 22/04/2026 Spot Bond			9.67500	103.01538	9.67500	102.98879				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.44500	103.58909	9.44500	103.56298				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.84500	102.49034	9.84500	102.46314				0.00	0	1,484,810,00
Total NBK21A SPOT										0.00	0	1,484,810,00
Total For NBK21A										0.00	0	1,484,810,00
NBK23/ On 19/11/2025 Spot Bond			8.51300	106.25834	8.51300	106.23427				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.88500	105.41369	9.88500	105.38605				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	103.06514				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	101.99463				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.48000	106.12708	9.48000	106.10037				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.16000	104.67738	8.16000	104.65405				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.62500	107.14957	9.62500	107.12175				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			9.31500	104.09499	9.31500	104.06882				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			9.05500	101.84982	9.05500	101.82525				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.34101				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.09509				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.45177				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.09453				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.77615				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.69903				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.95259				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50 On 09/11/2025 Spot Bond					0.00000	102.24358				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	101.76861				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53 On 21/02/2026 Spot Bond					0.00000	102.21236				0.00	0	

Contract 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	102.63630				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	102.24347				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	102.13788				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	101.93273				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.57133				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	101.78726				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.20296				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 21/02/2026 Spot Bond					0.00000	101.35897				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.43982				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NBK56 On 21/02/2028 Spot Bond					0.00000	101.96195				0.00	0	100,000,00
Total NBK65 SPOT										0.00	0	100,000,00
Total For NBK65										0.00	0	100,000,00
NBK56 On 21/02/2030 Spot Bond					0.00000	101.46345				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	101.47423				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70870				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.88000	103.33439	10.88000	103.30465				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.79812				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.53500	103.39032	10.53500	103.36148				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.80188				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.80773				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.81525				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.23526				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.23526				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.64109				0.00	0	

Contract 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	102.42058				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.80996				0.00	180,000,000	90,000,00
Total NGL06 SPOT										0.00	180,000,000	90,000,00
Total For NGL06										0.00	180,000,000	90,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	100.81966				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.01296				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.60534				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.60341				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.63321				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	100.54237				0.00	0	211,000,00
Total NGLT1B SPOT										0.00	0	211,000,00
Total For NGLT1B										0.00	0	211,000,00
NGT103 On 25/03/2024 Spot Bond					0.00000	102.48056				0.00	0	210,000,00
Total NGT103 SPOT										0.00	0	210,000,00
Total For NGT103										0.00	0	210,000,00
NGT104 On 15/01/2025 Spot Bond					0.00000	103.17833				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	104.61520				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	105.52682				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10`On 19/11/2025 Spot Bond					0.00000	106.05962				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10!On 08/09/2026 Spot Bond					0.00000	105.26648				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10!On 04/11/2026 Spot Bond					0.00000	102.42102				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	102.13201				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11!On 23/04/2027 Spot Bond					0.00000	100.67614				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11!On 10/12/2027 Spot Bond					0.00000	101.13734				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11!On 28/06/2028 Spot Bond					0.00000	100.67448				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.85014				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.12829				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.40808				0.00	802,000,000	3,401,000,000
Total NHM016 SPOT										0.00	802,000,000	3,401,000,000
Total For NHM016										0.00	802,000,000	3,401,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	104.00272				0.00	936,000,000	468,000,000
Total NHM019 SPOT										0.00	936,000,000	468,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM019										0.00	936,000,000	468,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	102.63712				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.81925				0.00	37,600,000,000	22,300,000,000
Total NHM021 SPOT										0.00	37,600,000,000	22,300,000,000
Total For NHM021										0.00	37,600,000,000	22,300,000,000
NHM02 On 23/09/2027 Spot Bond					0.00000	100.83449				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.90913				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.46580				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.60603				0.00	120,000,000	60,000,000
Total NHM025 SPOT										0.00	120,000,000	60,000,000
Total For NHM025										0.00	120,000,000	60,000,000
NHM02 On 25/05/2028 Spot Bond					0.00000	101.71543				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.90000	5.90000	5.90000	227.52279				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.98000	4.98000	4.98000	218.22577				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.02500	5.02500	5.02500	168.64401				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.37000	5.37000	5.37000	116.80954				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			5.72000	5.72000	5.72000	117.25853				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.13000	5.13000	5.13000	168.38425				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	280.11181	3.45000	280.05252				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.93000	4.93000	4.93000	168.87951				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.62500	4.62500	4.62500	221.58379				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.77000	220.25941	4.77000	220.20504				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.62000	92.61169	5.62000	118.59994				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.12931				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	149.64918				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.95037				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	101.41534				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.48855				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.93481				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.04862				0.00	0	1,667,500,00
Total NN034 SPOT										0.00	0	1,667,500,00
Total For NN034										0.00	0	1,667,500,00
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	99.46794				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.54585				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.57926				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.91161				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.07039				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.31341				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.54085				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	95.39392				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.86706				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.11827				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.61851				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.75338				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.42237				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.84542				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.96410				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.84542				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.42702				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.91814				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	100.81594				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.81186				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.91500	10.91500	10.91500	101.32943				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.19000	10.19000	10.19000	102.56019				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.21500	10.21500	10.21500	101.45691				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.46854				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.69527				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.61009				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.59366				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	100.56544				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	100.55734				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	102.52707				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	100.40100				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.36178				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	107.99794				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	152.35000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	139.24000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	154.71000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	152.81000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	150.05928				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	101.48104				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.56219				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.53186				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.82053				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	102.19435				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.57014				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.30089				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.63448				0.00	0	

Contract 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	97.62192				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.56100				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.57644				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.69335				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.43322				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.66905				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.60732				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.41810				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.41423				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.65500	103.93151	11.65500	103.89935				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	14.78565	100.00000	14.75292				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	101.40177				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.44764				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.73363				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.74749				0.00	5,700,000,000	5,250,000,000
Total NTC34 SPOT										0.00	5,700,000,000	5,250,000,000
Total For NTC34										0.00	5,700,000,000	5,250,000,000
NTC35 On 07/09/2025 Spot Bond					0.00000	101.17141				0.00	2,810,000,000	2,810,000,000
Total NTC35 SPOT										0.00	2,810,000,000	2,810,000,000
Total For NTC35										0.00	2,810,000,000	2,810,000,000
NTC36 On 07/09/2027 Spot Bond					0.00000	101.79932				0.00	750,000,000	750,000,000
Total NTC36 SPOT										0.00	750,000,000	750,000,000
Total For NTC36										0.00	750,000,000	750,000,000
NTC37 On 12/10/2027 Spot Bond					0.00000	100.16287				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.95982				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.65116				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.15521				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.82271				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.80500	106.87523	8.80500	106.85021				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.28500	107.84010	9.28500	107.81351				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	101.50450				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.43751				0.00	80,000,000	40,000,00
Total OML12 SPOT										0.00	80,000,000	40,000,00
Total For OML12										0.00	80,000,000	40,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.61046				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.43190				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.73569				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	101.62586				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.36322				0.00	0	100,000,00
Total PARS01 SPOT										0.00	0	100,000,00
Total For PARS01										0.00	0	100,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.84825				0.00	0	100,000,00
Total PARS02 SPOT										0.00	0	100,000,00
Total For PARS02										0.00	0	100,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.98952				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.40725				0.00	0	5,200,000,00
Total PEP03 SPOT										0.00	0	5,200,000,00
Total For PEP03										0.00	0	5,200,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	103.15349				0.00	0	

Contract 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	101.18962				0.00	0	100,000,00
Total PEP05 SPOT										0.00	0	100,000,00
Total For PEP05										0.00	0	100,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	101.35930				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.22902				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.40249				0.00	600,000,000	150,000,00
Total PMM58 SPOT										0.00	600,000,000	150,000,00
Total For PMM58										0.00	600,000,000	150,000,00
PMM59 On 28/02/2025 Spot Bond					0.00000	101.37002				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.38960				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.21500	104.48889	9.13500	104.69951				125,835,619,577,000.00	2,618,104,787,800	3,249,243,635,50
Total R186 SPOT										125,835,619,577,000.00	618,104,787,800	249,243,635,50
Total For R186										125,835,619,577,000.00	618,104,787,800	249,243,635,50
R197 On 07/12/2023 Spot Bond			4.20200	333.16119	4.20200	333.08408				171,161,609,921,600.00	278,715,280,800	498,961,900,00
Total R197 SPOT										171,161,609,921,600.00	278,715,280,800	498,961,900,00
Total For R197										171,161,609,921,600.00	278,715,280,800	498,961,900,00
R202 On 07/12/2033 Spot Bond			4.87000	248.11273	4.90000	247.42262				43,699,630,100,000.00	8,973,230,000	109,447,249,00
Total R202 SPOT										43,699,630,100,000.00	8,973,230,000	109,447,249,00
Total For R202										43,699,630,100,000.00	8,973,230,000	109,447,249,00
R2030 On 31/01/2030 Spot Bond			10.47000	92.24874	10.37500	92.63290				970,478,925,823,000.00	1,716,378,120,900	2,147,095,884,30
Total R2030 SPOT										970,478,925,823,000.00	716,378,120,900	147,095,884,30
Total For R2030										970,478,925,823,000.00	716,378,120,900	147,095,884,30
R2032 On 31/03/2032 Spot Bond			11.11500	86.73517	11.01000	87.22655				822,505,220,296,000.00	1,873,369,790,400	2,653,095,816,50
Total R2032 SPOT										822,505,220,296,000.00	873,369,790,400	553,095,816,50
Total For R2032										822,505,220,296,000.00	873,369,790,400	553,095,816,50

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			11.77500	85.26851	11.64500	85.95148			628,968,238,372,500.00	1,072,523,841,900	1,721,896,971,80
Total R2035 SPOT									28,968,238,372,500.00	072,523,841,900	721,896,971,80
Total For R2035									28,968,238,372,500.00	072,523,841,900	721,896,971,80
R2037 On 31/01/2037 Spot Bond			12.11500	80.19538	11.97500	80.92926			767,382,998,412,500.00	558,595,377,500	1,485,108,532,90
Total R2037 SPOT									7,382,998,412,500.00	558,595,377,500	485,108,532,90
Total For R2037									7,382,998,412,500.00	558,595,377,500	485,108,532,90
R2040 On 31/01/2040 Spot Bond			12.37000	80.69486	12.24000	81.40917			387,013,163,728,000.00	516,330,894,400	1,795,475,117,60
Total R2040 SPOT									7,013,163,728,000.00	516,330,894,400	795,475,117,60
Total For R2040									7,013,163,728,000.00	516,330,894,400	795,475,117,60
R2044 On 31/01/2044 Spot Bond			12.42000	77.01662	12.29500	77.70643			332,708,349,470,000.00	348,849,303,500	1,924,173,053,80
Total R2044 SPOT									2,708,349,470,000.00	348,849,303,500	924,173,053,80
Total For R2044									2,708,349,470,000.00	348,849,303,500	924,173,053,80
R2048 On 28/02/2048 Spot Bond			12.37500	75.56032	12.25000	76.26359			625,431,532,550,000.00	1,828,317,699,600	1,841,093,072,60
Total R2048 SPOT									5,431,532,550,000.00	828,317,699,600	341,093,072,60
Total For R2048									5,431,532,550,000.00	828,317,699,600	341,093,072,60
R2053 On 31/03/2053 Spot Bond			12.40500	97.34029	12.28000	98.24121			541,344,031,621,500.00	43,639,180,300	122,394,983,90
Total R2053 SPOT									1,344,031,621,500.00	43,639,180,300	122,394,983,90
Total For R2053									1,344,031,621,500.00	43,639,180,300	122,394,983,90
R209 On 31/03/2036 Spot Bond			11.83000	65.64727	11.70000	66.24763			126,909,815,029,000.00	264,320,356,300	928,950,736,70
Total R209 SPOT									6,909,815,029,000.00	264,320,356,300	928,950,736,70
Total For R209									6,909,815,029,000.00	264,320,356,300	928,950,736,70
R210 On 31/03/2028 Spot Bond			4.35000	224.27912	4.27000	225.00181			162,525,710,070,000.00	37,362,232,200	317,962,470,80
Total R210 SPOT									2,525,710,070,000.00	37,362,232,200	317,962,470,80
Total For R210									2,525,710,070,000.00	37,362,232,200	317,962,470,80
R213 On 28/02/2031 Spot Bond			10.87500	82.93852	10.77500	83.35903			111,953,309,125,000.00	1,297,650,879,000	1,442,065,631,80
Total R213 SPOT									1,953,309,125,000.00	297,650,879,000	442,065,631,80
Total For R213									1,953,309,125,000.00	297,650,879,000	442,065,631,80
R214 On 28/02/2041 Spot Bond			12.22000	61.45671	12.10000	62.01459			386,733,551,238,000.00	440,812,892,900	433,104,312,70
Total R214 SPOT									6,733,551,238,000.00	440,812,892,900	433,104,312,70
Total For R214									6,733,551,238,000.00	440,812,892,900	433,104,312,70
RDFB15 On 05/12/2023 Spot Bond					0.00000	101.46496			0.00	180,000,000	90,000,00
Total RDFB15 SPOT									0.00	180,000,000	90,000,00
Total For RDFB15									0.00	180,000,000	90,000,00
RDFB17 On 11/02/2024 Spot Bond					0.00000	101.99880			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	102.33225				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.04223				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.26955				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.86252				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.79808				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.35662				0.00	140,000,000	70,000,00
Total RDFB27 SPOT										0.00	140,000,000	70,000,00
Total For RDFB27										0.00	140,000,000	70,000,00
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.99263				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.85096				0.00	0	100,000,00
Total RDFG02 SPOT										0.00	0	100,000,00
Total For RDFG02										0.00	0	100,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.77269				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.79435				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.08252				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.09093				0.00	0	

Contract 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	102.24004				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.56556				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.24936				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.39776				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.82478				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.58674				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.26033				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.03862				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.04198				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	102.14514				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.96255				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	102.38663				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.79550				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.02235				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.13960				0.00	200,000,000	50,000,000
Total RES60 SPOT										0.00	200,000,000	50,000,000
Total For RES60										0.00	200,000,000	50,000,000
RES61 On 15/12/2027 Spot Bond					0.00000	100.91502				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.68077				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.89723				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.76552				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.76326				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.79410				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.78658				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.82792				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	100.82041				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.91048				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.90298				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	101.50301				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RN2030 On 17/09/2030 Spot Bond					0.00000	99.76662				0.00	0	20,549,114,40
Total RN2030 SPOT										0.00	0	20,549,114,40
Total For RN2030										0.00	0	20,549,114,40
RW23 On 10/12/2023 Spot Bond			10.06500	100.75421	10.06500	100.72749				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.87000	94.72737	11.87000	94.69753				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.08500	93.51438	12.08500	93.48440				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.02082				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.05500	95.45050	11.05500	95.42244				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	102.11640				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.45149				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.61000	102.81416	9.61000	102.78793				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.97748				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.42500	104.54703	9.42500	104.52044				0.00	0	160,000,00
Total SBS27 SPOT										0.00	0	160,000,00
Total For SBS27										0.00	0	160,000,00
SBS3 On 25/05/2026 Spot Bond			9.61500	97.74911	9.61500	97.72417				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.91000	100.57393	9.91000	100.54736				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.61500	103.84604	9.61500	103.81954				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.64500	103.51706	9.64500	103.49013				0.00	0	190,000,00
Total SBS38 SPOT										0.00	0	190,000,00
Total For SBS38										0.00	0	190,000,00
SBS39 On 29/01/2030 Spot Bond			10.49500	100.93674	10.49500	100.90822				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.56000	104.13372	9.56000	104.10730				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			10.02500	104.69924	10.02500	104.67142				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.31500	9.31500	9.31500	104.76417				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.83057				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.36558				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.74324				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.28771				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	102.27537				0.00	0	10,000,00
Total SBS62 SPOT										0.00	0	10,000,00
Total For SBS62										0.00	0	10,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	102.93120				0.00	30,000,000	4,030,000,00
Total SBS63 SPOT										0.00	30,000,000	4,030,000,00
Total For SBS63										0.00	30,000,000	4,030,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	103.03773				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.02133				0.00	0	60,000,00
Total SBS65 SPOT										0.00	0	60,000,00
Total For SBS65										0.00	0	60,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.44290				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.62962				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	101.29333				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.97879				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	102.08334				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.62860				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.07187				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.98536				0.00	180,000,000	90,000,00
Total SBS75 SPOT										0.00	180,000,000	90,000,00
Total For SBS75										0.00	180,000,000	90,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.62281				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.63058				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.25491				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.09310				0.00	0	100,000,00
Total SBS79 SPOT										0.00	0	100,000,00
Total For SBS79										0.00	0	100,000,00
SBS80 On 03/02/2028 Spot Bond			10.03000	10.03000	10.03000	101.01177				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBS111 On 07/12/2023 Spot Bond			5.10200	332.02528	5.10200	331.94053				0.00	0	

Contract 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			5.65000	5.65000	5.65000	232.31385				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.54631				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	100.84489				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.34100				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.78924				0.00	0	212,000,00
Total SBT104 SPOT										0.00	0	212,000,00
Total For SBT104										0.00	0	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	103.64234				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	102.63778				0.00	8,000,000,000	4,000,000,00
Total SBT107 SPOT										0.00	8,000,000,000	4,000,000,00
Total For SBT107										0.00	8,000,000,000	4,000,000,00
SBT10 On 13/07/2027 Spot Bond					0.00000	102.36520				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	100.83112				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT11 On 30/06/2028 Spot Bond					0.00000	101.50522				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	101.61885				0.00	200,000,000	100,000,000
Total SBT202 SPOT										0.00	200,000,000	100,000,000
Total For SBT202										0.00	200,000,000	100,000,000
SBT203 On 03/12/2023 Spot Bond			10.02000	101.38449	10.02000	101.35769				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.31252				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.99611				0.00	980,000,000	980,000,000
Total SBT206 SPOT										0.00	980,000,000	980,000,000
Total For SBT206										0.00	980,000,000	980,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	104.48147				0.00	287,600,000	143,800,000
Total SBT207 SPOT										0.00	287,600,000	143,800,000
Total For SBT207										0.00	287,600,000	143,800,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.59955				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.66206				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.37397				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.17990				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.08500	97.05348	10.08500	97.02711				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.84391				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.72316				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	101.70572				0.00	260,000,000	130,000,000
Total SLRA8 SPOT										0.00	260,000,000	130,000,000
Total For SLRA8										0.00	260,000,000	130,000,000
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.75776				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.79276				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.77534				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.74050				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.79252				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.82754				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.81881				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.81006				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.86203				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.40877				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.24281				0.00	360,000,000	280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT06 SPOT										0.00	360,000,000	280,000,000
Total For SNT06										0.00	360,000,000	280,000,000
SNT07 On 06/04/2028 Spot Bond					0.00000	100.32679				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.36585				0.00	0	500,000,000
Total SOL01 SPOT										0.00	0	500,000,000
Total For SOL01										0.00	0	500,000,000
SOL02 On 17/10/2027 Spot Bond					0.00000	100.64603				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.85000				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.42186				0.00	100,000,000	50,000,000
Total SPDA14 SPOT										0.00	100,000,000	50,000,000
Total For SPDA14										0.00	100,000,000	50,000,000
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.44040				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.42340				0.00	800,000,000	200,000,000
Total SPDA16 SPOT										0.00	800,000,000	200,000,000
Total For SPDA16										0.00	800,000,000	200,000,000
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.44491				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.86758				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.37362				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.39697				0.00	0	100,000,000
Total SPG007 SPOT										0.00	0	100,000,000
Total For SPG007										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/10/2024 Spot Bond					0.00000	100.64775				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01! On 01/12/2023 Spot Bond					0.00000	101.63189				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01' On 12/07/2025 Spot Bond					0.00000	100.60662				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	100.89188				0.00	0	1,000,000,00
Total SPG012 SPOT										0.00	0	1,000,000,00
Total For SPG012										0.00	0	1,000,000,00
SPG01: On 03/07/2028 Spot Bond					0.00000	100.51542				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.48967				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.05622				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			5.77000	5.77000	5.77000	166.81252				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			9.11000	104.79901	9.11000	104.77350				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02' On 28/02/2031 Spot Bond			10.26500	85.69768	10.26500	85.67437				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02! On 07/12/2023 Spot Bond					0.00000	100.69483				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.29255				0.00	0	
Total SSN040 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			9.56500	102.58555	9.56500	102.55928				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.57000	119.30975	5.57000	119.27757				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	101.00704				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	102.07856				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.66698				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			5.23200	5.23200	5.23200	331.77599				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06 On 31/01/2025 Spot Bond			5.17500	5.17500	5.17500	168.27308				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.87000	5.87000	5.87000	115.28042				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			5.32000	5.32000	5.32000	117.11521				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			5.45000	5.45000	5.45000	213.87022				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	104.78179				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	101.45038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.06574				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.97901				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.77500	5.77500	5.77500	229.90348				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	102.14164				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.58366				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			11.04000	89.83787	11.04000	89.81120				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.85391				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.43000	214.11013	5.43000	214.05351				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.85000	228.53454	5.85000	228.47152				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.85304				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/09/2023 Spot Bond					0.00000	101.01174				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.22042				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	99.21940				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	99.00211				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	99.21354				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.85500	7.85500	7.85500	100.84281				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	98.11619				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	101.86662				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			5.00074	110.42271	5.00074	110.39478				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			5.01177	44.87249	5.01177	109.78103				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.50181				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.99933				0.00	0	
Total SSN180 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.47708				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.71560				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			4.98500	4.98500	4.98500	100.53487				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	101.85038				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	101.64267				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	101.51152				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	101.38781				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	101.41156				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	100.89070				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	100.64337				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	100.64659				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	100.58104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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					0.00000	100.15418				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.00344				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	102.80391				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	101.66425				0.00	220,000,000	2,610,000,000
Total SST203 SPOT										0.00	220,000,000	2,610,000,000
Total For SST203										0.00	220,000,000	2,610,000,000
STF001 On 01/03/2027 Spot Bond					0.00000	104.49497				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	102.50866				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.62500	101.46662	9.62500	101.44056				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.48563				0.00	168,444,940	42,111,230
Total T16A10 SPOT										0.00	168,444,940	42,111,230
Total For T16A10										0.00	168,444,940	42,111,230
T17A11 On 21/02/2024 Spot Bond					0.00000	101.46666				0.00	160,000,000	80,000,000
Total T17A11 SPOT										0.00	160,000,000	80,000,000
Total For T17A11										0.00	160,000,000	80,000,000
T17A12 On 21/02/2024 Spot Bond					0.00000	101.42911				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A13 On 21/02/2024 Spot Bond					0.00000	101.48742				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.46184				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.21909				0.00	740,000,000	370,000,000
Total T17A22 SPOT										0.00	740,000,000	370,000,000
Total For T17A22										0.00	740,000,000	370,000,000
T17A23 On 21/02/2026 Spot Bond					0.00000	101.46184				0.00	240,000,000	120,000,000
Total T17A23 SPOT										0.00	240,000,000	120,000,000
Total For T17A23										0.00	240,000,000	120,000,000
T17A31 On 21/02/2026 Spot Bond			7.75500	101.68001	7.75500	101.65863				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.26500	101.89631	8.26500	101.87351				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.37799				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.43888				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.46965				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.46192				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.83500	102.57498	9.83500	102.54778				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.02397				0.00	0	
Total TC001 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.98180				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.20659				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.71190				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.95760				0.00	80,000,000	40,000,00
Total TFS159 SPOT										0.00	80,000,000	40,000,00
Total For TFS159										0.00	80,000,000	40,000,00
TFS16z On 27/05/2024 Spot Bond					0.00000	101.62030				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.10777				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.05555				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.06491				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.47152				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.52543				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.18895				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.28061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 _{On} 22/02/2025 Spot Bond					0.00000	101.41747				0.00	315,000,000	78,750,00
Total TFS171 SPOT										0.00	315,000,000	78,750,00
Total For TFS171										0.00	315,000,000	78,750,00
TFS172 _{On} 22/02/2027 Spot Bond					0.00000	101.51258				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 _{On} 30/01/2026 Spot Bond					0.00000	101.88095				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 _{On} 30/01/2028 Spot Bond					0.00000	102.07092				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 _{On} 13/03/2026 Spot Bond					0.00000	100.91243				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 _{On} 13/03/2028 Spot Bond					0.00000	100.93042				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A _{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	
TH16A _{On} 21/08/2024 Spot Bond					0.00000	101.46210				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A _{On} 21/08/2024 Spot Bond			9.03500	102.90252	9.03500	102.87741				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A _{On} 21/08/2024 Spot Bond					0.00000	101.46984				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A _{On} 21/08/2024 Spot Bond					0.00000	101.46520				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	

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			6.30500	101.78212	6.30500	101.76467				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.49924				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.65723				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.55802				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.54720				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.62142				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.60132				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.87942				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.01057				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.93343				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.53139				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.50821				0.00	140,000,000	70,000,000
Total TH17B2 SPOT										0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17B2										0.00	140,000,000	70,000,000
TH17B: On 21/02/2026 Spot Bond					0.00000	101.50048				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.58700				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.55147				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.54684				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.87091				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.81386				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.77839				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.37384				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.50057				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.32660				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.60874				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.57784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.76315				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.73228				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.40225				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.37388				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.98500	103.10799	9.98500	103.08070				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.13171				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.19500	100.70713	10.19500	100.67978		5,826,442,500,000.00		571,500,000	74,300,000	
Total TL28 SPOT								5,826,442,500,000.00		571,500,000	74,300,000	
Total For TL28								5,826,442,500,000.00		571,500,000	74,300,000	
TL29 On 24/04/2025 Spot Bond					0.00000	100.33393				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.00714				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.60239				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.17737				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	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
TL33 On 09/03/2033 Spot Bond					0.00000	101.12556				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.16500	102.26712	10.16500	102.23950			69,122,000,000.00		6,800,000	203,400,000
Total TN23 SPOT									69,122,000,000.00		6,800,000	203,400,000
Total For TN23									69,122,000,000.00		6,800,000	203,400,000
TN23/R On 06/11/2023 Spot Bond			100.00000	80.99158	100.00000	80.82143			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			10.48500	102.11583	10.48500	102.08701			0.00		0	1,707,142,000
Total TN25 SPOT									0.00		0	1,707,142,000
Total For TN25									0.00		0	1,707,142,000
TN25/R On 19/08/2025 Spot Bond			100.00000	29.97124	100.00000	29.90417			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			11.67500	92.35605	11.67500	92.32757			0.00		0	12,664,800,000
Total TN27 SPOT									0.00		0	12,664,800,000
Total For TN27									0.00		0	12,664,800,000
TN27/R On 14/11/2027 Spot Bond			100.00000	13.03396	100.00000	13.00527			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN29 On 07/02/2029 Spot Bond			11.30500	100.35396	11.30500	100.32347			0.00		0	
Total TN29 SPOT									0.00		0	
Total For TN29									0.00		0	
TN30 On 09/10/2030 Spot Bond			11.97500	95.85904	11.97500	95.82858			0.00		0	1,200,000,000
Total TN30 SPOT									0.00		0	1,200,000,000
Total For TN30									0.00		0	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	116.39034	8.00000	116.36540			0.00		0	
Total TN30/R2030 SPOT									0.00		0	
Total For TN30/R2030									0.00		0	
TN34 On 07/02/2034 Spot Bond			12.85200	96.51512	12.85200	96.48192			0.00		0	
Total TN34 SPOT									0.00		0	
Total For TN34									0.00		0	
TN40 On 09/10/2040 Spot Bond			13.27000	86.01058	13.27000	85.98040			0.00		0	644,705,900
Total TN40 SPOT									0.00		0	644,705,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN40										0.00	0	644,705,90
TN40/R On 09/10/2040 Spot Bond			10.75000	102.93171	10.75000	102.90226				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	101.93466				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	102.08342				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.19000	103.19736	6.19000	104.88011				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.87639				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.75887				0.00	85,618,510	42,809,25
Total TR5A12 SPOT										0.00	85,618,510	42,809,25
Total For TR5A12										0.00	85,618,510	42,809,25
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.76699				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.77827				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.15500	99.20141	8.15500	99.17974				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.13863				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			10.16500	101.76647	10.16500	101.73890				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			9.16500	101.88143	9.16500	101.85650				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	98.76615				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	100.26379				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA4B2 On 20/06/2026 Spot Bond					0.00000	100.82456				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B1 On 20/06/2026 Spot Bond					0.00000	100.79781				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5B2 On 20/06/2026 Spot Bond					0.00000	100.94412				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C1 On 20/06/2026 Spot Bond					0.00000	100.94831				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	95.22277				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP264 On 08/03/2024 Spot Bond					0.00000	94.68662				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.44460				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.50889				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.01063				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	99.97789				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.80141				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.30187				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.13513				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	100.43476				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				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.45500	103.70216	11.45500	103.67078				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.66233				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.77533				0.00	105,200,000	52,600,00
Total UU1A02 SPOT										0.00	105,200,000	52,600,00
Total For UU1A02										0.00	105,200,000	52,600,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.68844				0.00	0	
Total UU1A04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.80141				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.65363				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.82749				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.89000	10.89000	10.89000	100.19186				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	101.86950				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1: On 15/05/2026 Spot Bond					0.00000	102.05029				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.82749				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.86921				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.13062				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.05339				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.08813				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.03602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.32130				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.45022				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.31166				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.18213				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.83117				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.85416				0.00	0	100,000,00
Total VKE20 SPOT										0.00	0	100,000,00
Total For VKE20										0.00	0	100,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.55728				0.00	200,000,000	100,000,00
Total WHL03 SPOT										0.00	200,000,000	100,000,00
Total For WHL03										0.00	200,000,000	100,000,00
Total for SPOT										1.45e+017	396,993,522,018	385,205,751,52
Total for SPOT :										1.45e+017	396,993,522,018	385,205,751,52
Total Futures										1.45e+017	396,993,538,212	385,207,249,71
Total Options										0.00	0	184,77
Grand Total:										1.45e+017	396,993,538,212	385,207,434,48