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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2023

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			12.44786	74.94258	12.45750	74.89894			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.58219	72.81252	12.59208	72.76862			0.00	0	
ES33 On 01/02/2024 Bond Future			12.71599	74.48217	12.72627	74.43743			0.00	0	
ES33 On 02/05/2024 Bond Future			12.85438	72.38746	12.86518	72.34139			0.00	0	
ES33 On 01/08/2024 Bond Future			12.99767	74.04986	13.00906	74.00227			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			12.94711	71.34119	12.96667	71.24027			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.07735	68.66603	13.09757	68.56351			0.00	0	
ES42 On 01/02/2024 Bond Future			13.20094	70.24080	13.22191	70.13613			0.00	0	
ES42 On 02/05/2024 Bond Future			13.33323	67.58630	13.35511	67.47896			0.00	0	
ES42 On 01/08/2024 Bond Future			13.46734	69.13731	13.49019	69.02706			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			169.29459	169.29459	169.29291	169.29291			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 Interest
I2025	On	02/11/2023	Bond Future			173.06371	173.06371	173.06351	173.06351			0.00	0	5,20
I2025	On	01/02/2024	Bond Future			175.24464	175.24464	175.24012	175.24012			0.00	0	
I2025	On	02/05/2024	Bond Future			179.25877	179.25877	179.25338	179.25338			0.00	0	
I2025	On	01/08/2024	Bond Future			181.54758	181.54758	181.53742	181.53742			0.00	0	
Total I2025 Future												0.00	0	6,58
Total For I2025												0.00	0	6,58
I2029	On	03/08/2023	Bond Future			122.54738	122.54738	122.73828	122.73828			0.00	0	1,88
I2029	On	02/11/2023	Bond Future			123.94645	123.94645	124.14055	124.14055			0.00	0	1,18
I2029	On	01/02/2024	Bond Future			126.78834	126.78834	126.98728	126.98728			0.00	0	
I2029	On	02/05/2024	Bond Future			128.33017	128.33017	128.52992	128.52992			0.00	0	
I2029	On	01/08/2024	Bond Future			131.28021	131.28021	131.48382	131.48382			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			116.96268	116.96268	116.95807	116.95807			0.00	0	7,11
I2033	On	02/11/2023	Bond Future			118.14214	118.14214	118.13848	118.13848			0.00	0	1,61
I2033	On	01/02/2024	Bond Future			120.85090	120.85090	120.84748	120.84748			0.00	0	
I2033	On	02/05/2024	Bond Future			122.16188	122.16188	122.15408	122.15408			0.00	0	
I2033	On	01/08/2024	Bond Future			124.97013	124.97013	124.96150	124.96150			0.00	0	
Total I2033 Future												0.00	0	8,80
Total For I2033												0.00	0	8,80
I2038	On	03/08/2023	Bond Future			126.45656	126.45656	126.15335	126.15335			0.00	0	1,71
I2038	On	02/11/2023	Bond Future			129.27196	129.27196	128.96306	128.96306			0.00	0	3,58
I2038	On	01/02/2024	Bond Future			130.22553	130.22553	129.90452	129.90452			0.00	0	
I2038	On	02/05/2024	Bond Future			133.20830	133.20830	132.87937	132.87937			0.00	0	
I2038	On	01/08/2024	Bond Future			134.20897	134.20897	133.86763	133.86763			0.00	0	
Total I2038 Future												0.00	0	5,33
Total For I2038												0.00	0	5,33
I2046	On	03/08/2023	Bond Future			110.96631	110.96631	110.96034	110.96034			0.00	0	10,13
I2046	On	02/11/2023	Bond Future			111.34812	111.34812	111.33960	111.33960			0.00	0	16,06
I2046	On	01/02/2024	Bond Future			113.90113	113.90113	113.89273	113.89273			0.00	0	
I2046	On	02/05/2024	Bond Future			114.36924	114.36924	114.35516	114.35516			0.00	0	
I2046	On	01/08/2024	Bond Future			116.99763	116.99763	116.98260	116.98260			0.00	0	
Total I2046 Future												0.00	0	26,18
Total For I2046												0.00	0	26,18
I2050	On	03/08/2023	Bond Future			110.56056	110.56056	110.74584	110.74584			0.00	0	9,58
I2050	On	02/11/2023	Bond Future			113.02195	113.02195	113.21232	113.21232			0.00	0	12,94
I2050	On	01/02/2024	Bond Future			113.37403	113.37403	113.56336	113.56336			0.00	0	
I2050	On	02/05/2024	Bond Future			115.97084	115.97084	116.16400	116.16400			0.00	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
I2050	On	01/08/2024	Bond Future			116.33887	116.33887	116.53120	116.53120			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			8.98395	105.67911	8.98480	105.67662		4.58	2,113,582.20	20	28,08
R186	On	02/11/2023	Bond Future			8.98682	108.00575	8.98738	108.00422		4.43	3,151,607,785.00	29,180	135,06
R186	On	01/02/2024	Bond Future			8.96225	105.14531	8.96272	105.14411		4.28	0.00	0	
R186	On	02/05/2024	Bond Future			8.93380	107.52923	8.93452	107.52754		3.84	0.00	0	
R186	On	01/08/2024	Bond Future			8.89567	104.66529	8.89674	104.66299		3.59	0.00	0	
Total R186 Future												3,153,721,367.20	29,200	163,16
R186	On	03/08/2023	Bond Future	9.73	Call			2,170.24000	2.17024	2,170,210	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			14.17000	0.01417	11,650	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,198.12000	2.19812	2,198,170	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			13.50000	0.01350	11,060	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,226.01000	2.22601	2,226,160	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			12.85000	0.01285	10,510	5.32	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,262.19000	1.26219	1,258,340	4.40	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			817.99000	0.81799	812,610	4.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,658.57000	1.65857	1,655,120	4.47	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			590.18000	0.59018	585,200	4.47	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,676.96000	1.67696	1,673,530	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			581.54000	0.58154	576,580	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,695.44000	1.69544	1,692,030	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			573.00000	0.57300	568,060	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,950.29000	3.95029	3,949,540	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			117.86000	0.11786	115,580	4.96	0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.50	Put			782.20000	0.78220	778,640	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,156.37000	2.15637	2,154,020	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			775.15000	0.77515	771,600	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,174.13000	2.17413	2,171,780	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			767.89000	0.76789	764,340	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,138.39000	2.13839	2,136,030	4.41	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			508.93000	0.50893	507,520	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,708.44000	2.70844	2,705,340	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,645.81000	2.64581	2,644,580	4.10	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			799.63000	0.79963	796,710	4.10	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			497.30000	0.49730	495,900	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,745.05000	2.74505	2,741,960	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,870.39000	3.87039	3,869,640	4.46	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			501.61000	0.50161	499,170	4.46	0.00	0	2,0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R186	On	02/05/2024	Bond Future	8.00	Call			503.25000	0.50325	501,840	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,726.88000	2.72688	2,723,780	3.45	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			1,663.22000	1.66322	1,660,100	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			1,229.18000	1.22918	1,228,370	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			1,652.51000	1.65251	1,649,400	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call			1,207.06000	1.20706	1,206,240	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			1,673.55000	1.67355	1,670,430	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call			1,218.31000	1.21831	1,217,490	3.35	0.00	0	
Total R186 Option												0.00	0	7,45
Total For R186												3,153,721,367.20	29,200	170,65
R197	On	03/08/2023	Bond Future			334.72689	334.72689	334.73039	334.73039			0.00	0	
R197	On	02/11/2023	Bond Future			342.17908	342.17908	342.18572	342.18572			0.00	0	
Total R197 Future												0.00	0	4
Total For R197												0.00	0	4
R202	On	03/08/2023	Bond Future			249.51179	249.51179	249.50111	249.50111			0.00	0	5,32
R202	On	02/11/2023	Bond Future			255.06685	255.06685	255.05818	255.05818			0.00	0	4,72
R202	On	01/02/2024	Bond Future			255.96291	255.96291	255.94347	255.94347			0.00	0	
R202	On	02/05/2024	Bond Future			261.82576	261.82576	261.80460	261.80460			0.00	0	
R202	On	01/08/2024	Bond Future			262.76335	262.76335	262.72948	262.72948			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			10.30810	89.45444	10.32605	89.37689		8.97	0.00	0	54,42
R2030	On	02/11/2023	Bond Future			10.37508	91.42387	10.39376	91.34547		9.21	457,119.35	5	73,82
R2030	On	01/02/2024	Bond Future			10.43442	89.49244	10.45405	89.41255		9.15	0.00	0	
R2030	On	02/05/2024	Bond Future			10.50426	91.52131	10.52508	91.43925		8.53	0.00	0	
R2030	On	01/08/2024	Bond Future			10.57949	89.59849	10.60167	89.51407		8.24	0.00	0	
Total R2030 Future												457,119.35	5	128,26
R2030	On	03/08/2023	Bond Future	10.40	Call			816.96000	0.81696	842,920	8.66	0.00	0	1,02
R2030	On	03/08/2023	Bond Future	10.40	Put			498.36000	0.49836	446,770	8.66	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,597.07000	1.59707	1,643,380	9.40	0.00	0	32
R2030	On	03/08/2023	Bond Future	10.65	Put			211.95000	0.21195	180,710	9.40	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			4,259.86000	4.25986	4,333,560	11.14	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			12.56000	0.01256	8,980	11.19	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			9,135.56000	9.13556	9,213,090	13.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			0.04000	0.00004	0,020	13.51	0.00	0	1,02
R2030	On	03/08/2023	Bond Future	11.34	Put			13.67000	0.01367	9,820	11.14	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			10,255.40000	10.25540	10,332,950	13.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			0.00000	0.00000	0,000	13.51	0.00	0	32

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2030 On 03/08/2023 Bond Future	11.35	Call			4,299.89000	4.29989	4,373,720	11.17		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			13.11000	0.01311	9,390	11.17		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,339.91000	4.33991	4,413,880	11.19		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			557.35000	0.55735	568,810	8.95		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			4,098.02000	4.09802	4,031,080	8.95		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			917.93000	0.91793	936,120	8.97		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.89	Put			3,062.69000	3.06269	3,002,480	8.97		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,185.94000	1.18594	1,208,680	9.00		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			2,557.02000	2.55702	2,501,360	9.00		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,797.07000	1.79707	1,828,750	9.15		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.39	Put			1,812.85000	1.81285	1,766,130	9.15		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			2,334.46000	2.33446	2,372,760	9.30		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Put			1,391.76000	1.39176	1,351,660	9.30		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,806.55000	2.80655	2,849,860	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,122.73000	1.12273	1,087,640	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			2,834.16000	2.83416	2,877,730	9.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,109.40000	1.10940	1,074,570	9.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,861.70000	2.86170	2,905,540	9.45		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,096.02000	1.09602	1,061,460	9.45		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,739.38000	3.73938	3,790,800	9.71		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			757.18000	0.75718	730,200	9.71		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			4,727.17000	4.72717	4,785,220	10.01		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			510.16000	0.51016	489,810	10.01		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			5,192.71000	5.19271	5,253,330	10.14		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			425.34000	0.42534	407,560	10.14		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			7,621.29000	7.62129	7,691,050	10.84		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			168.49000	0.16849	159,850	10.84		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,704.40000	3.70440	3,647,830	8.86		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Put			3,409.53000	3.40953	3,355,170	8.88		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,655.20000	1.65520	1,682,190	8.91		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,234.51000	3.23451	3,181,610	8.91		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			960.08000	0.96008	977,460	8.80		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,648.09000	4.64809	4,585,580	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,372.90000	1.37290	1,396,220	8.86		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,521.31000	2.52131	2,475,220	9.08		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,720.47000	3.72047	3,766,790	9.54		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,533.97000	1.53397	1,500,400	9.54		0.00	0	70
R2030 On 01/02/2024 Bond Future	9.93	Call			1,431.67000	1.43167	1,455,780	8.87		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			3,595.35000	3.59535	3,539,570	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Call			1,538.62000	1.53862	1,564,150	8.88		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 01/02/2024 Bond Future	11.35	Put			1,146.28000	1.14628	1,118,950	9.86	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,728.34000	4.72834	4,781,060	9.86	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,136.68000	1.13668	1,109,510	9.86	0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,812.44000	1.81244	1,841,310	8.95	0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			3,018.54000	3.01854	2,967,520	8.95	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,260.32000	2.26032	2,294,120	9.08	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.75	Put			818.10000	0.81810	796,820	10.23	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			6,210.58000	6.21058	6,270,520	10.32	0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			751.73000	0.75173	731,780	10.32	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			4,583.68000	4.58368	4,635,570	9.82	0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,185.47000	1.18547	1,157,470	9.82	0.00	0	1,30
R2030 On 01/02/2024 Bond Future	11.35	Call			4,699.30000	4.69930	4,751,860	9.86	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			745.50000	0.74550	725,680	10.33	0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			6,999.91000	6.99991	7,062,870	10.55	0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			608.11000	0.60811	591,180	10.55	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			4,757.43000	4.75743	4,810,330	9.87	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,127.14000	1.12714	1,100,150	9.87	0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Call			5,900.08000	5.90008	5,958,690	10.23	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Call			6,241.92000	6.24192	6,301,990	10.33	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,514.73000	1.51473	1,539,430	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			4,346.63000	4.34663	4,289,270	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,528.97000	1.52897	1,553,850	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			4,319.93000	4.31993	4,262,750	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,298.44000	1.29844	1,320,390	8.14	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			4,788.42000	4.78842	4,728,310	8.14	0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			2,980.77000	2.98077	3,020,160	8.62	0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			2,607.85000	2.60785	2,565,180	8.62	0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,439.26000	3.43926	3,482,210	8.76	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,286.90000	2.28690	2,247,790	8.76	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,500.58000	1.50058	1,525,110	8.18	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			4,373.44000	4.37344	4,315,910	8.18	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			6,451.23000	6.45123	6,510,600	9.68	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,088.07000	1.08807	1,065,380	9.68	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			7,760.89000	7.76089	7,824,930	10.05	0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			812.49000	0.81249	794,470	10.05	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Call			2,057.55000	2.05755	2,088,430	8.32	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,510.15000	3.51015	3,458,970	8.32	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Call			10,042.71000	10.04271	10,114,090	10.15	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			409.45000	0.40945	398,770	10.15	0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Call			4,181.59000	4.18159	4,229,570	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 Inter
R2030	On	02/05/2024	Bond Future	11.12	Put			1,875.97000	1.87597	1,841,890	9.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			3,372.66000	3.37266	3,324,300	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,543.56000	2.54356	2,579,800	8.01	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			3,353.25000	3.35325	3,305,070	8.01	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,505.50000	2.50550	2,541,380	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			3,392.16000	3.39216	3,343,620	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,524.49000	2.52449	2,560,550	8.00	0.00	0	
Total R2030 Option												0.00	0	22,30
Total For R2030												457,119.35	5	150,57
R2032	On	03/08/2023	Bond Future			10.94549	88.08319	10.95870	88.01782		10.51	2,642,495.70	30	76,88
R2032	On	02/11/2023	Bond Future			11.03146	85.85957	11.04509	85.79359		11.65	648,669,051.35	7,555	184,38
R2032	On	01/02/2024	Bond Future			11.11027	87.80816	11.12445	87.74099		11.31	0.00	0	
R2032	On	02/05/2024	Bond Future			11.19517	85.63601	11.21009	85.56693		10.96	0.00	0	
R2032	On	01/08/2024	Bond Future			11.28393	87.58424	11.29966	87.51311		9.75	0.00	0	
Total R2032 Future												651,311,547.05	7,585	261,23
R2032	On	03/08/2023	Bond Future	9.60	Call			0.00000	0.00000	0,000	7.00	0.00	0	1,4
R2032	On	03/08/2023	Bond Future	9.60	Put			7,082.12000	7.08212	7,016,750	7.00	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			4.57000	0.00457	4,060	7.59	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			3,345.79000	3.34579	3,279,910	7.59	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			2,536.22000	2.53622	2,578,640	11.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			126.43000	0.12643	106,130	12.15	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			2,964.58000	2.96458	3,012,140	12.29	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			105.02000	0.10502	87,210	12.29	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			3,847.15000	3.84715	3,902,390	12.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			49.09000	0.04909	38,960	12.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			47.25000	0.04725	37,410	12.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,936.58000	3.93658	3,992,410	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			45.45000	0.04545	35,910	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,520.09000	4.52009	4,579,050	13.28	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			27.42000	0.02742	21,010	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			2,749.13000	2.74913	2,794,200	12.15	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			151.28000	0.15128	128,330	11.99	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			4,969.92000	4.96992	5,030,620	13.56	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			18.54000	0.01854	13,870	13.56	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			5,149.59000	5.14959	5,210,890	13.66	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			15.70000	0.01570	11,630	13.66	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call			3,891.86000	3.89186	3,947,390	12.88	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			1,179.00000	1.17900	1,192,980	11.26	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			3,418.77000	3.41877	3,366,770	11.26	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 02/11/2023 Bond Future	10.71	Call			1,403.47000	1.40347	1,419,890	11.36	0.00	0	50
R2032 On 02/11/2023 Bond Future	10.71	Put			3,045.24000	3.04524	2,995,680	11.36	0.00	0	
R2032 On 02/11/2023 Bond Future	11.09	Call			2,285.45000	2.28545	2,310,300	11.76	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			2,068.51000	2.06851	2,027,380	11.76	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			2,641.13000	2.64113	2,668,980	11.91	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,800.31000	1.80031	1,762,180	11.91	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			2,669.38000	2.66938	2,697,450	11.92	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			1,780.82000	1.78082	1,742,910	11.92	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,697.94000	2.69794	2,726,250	11.93	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			1,761.67000	1.76167	1,724,000	11.93	0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Call			2,813.38000	2.81338	2,842,600	11.98	0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			1,686.64000	1.68664	1,649,880	11.98	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.78	Call			4,420.76000	4.42076	4,460,740	12.59	0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			960.26000	0.96026	934,260	12.59	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.90	Call			4,842.73000	4.84273	4,885,010	12.74	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			834.88000	0.83488	811,180	12.74	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			6,164.87000	6.16487	6,213,250	13.20	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			543.76000	0.54376	526,160	13.20	0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			4,303.19000	4.30319	4,254,480	10.81	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			2,047.54000	2.04754	2,068,800	10.90	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.76	Put			3,796.13000	3.79613	3,750,220	10.90	0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Put			2,962.19000	2.96219	2,921,950	11.16	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Call			4,663.79000	4.66379	4,701,630	11.82	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,768.26000	1.76826	1,738,930	11.82	0.00	0	20
R2032 On 01/02/2024 Bond Future	10.01	Call			906.77000	0.90677	917,110	10.73	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			6,403.54000	6.40354	6,346,710	10.73	0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			1,722.93000	1.72293	1,741,390	10.81	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Put			1,646.74000	1.64674	1,618,760	11.92	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,980.08000	4.98008	5,019,420	11.93	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,633.71000	1.63371	1,605,880	11.93	0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			2,089.23000	2.08923	2,110,830	10.91	0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			3,740.66000	3.74066	3,695,090	10.91	0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Call			2,798.88000	2.79888	2,825,810	11.16	0.00	0	50
R2032 On 01/02/2024 Bond Future	12.62	Put			881.44000	0.88144	863,440	12.79	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	12.73	Call			7,983.37000	7.98337	8,033,690	12.91	0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			806.56000	0.80656	789,710	12.91	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			4,916.33000	4.91633	4,955,370	11.91	0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,659.87000	1.65987	1,631,740	11.91	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,948.17000	4.94817	4,987,360	11.92	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			7,169.82000	7.16982	7,217,670	12.66	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 Intert
R2032	On	01/02/2024	Bond Future	12.50	Put		970.88000	0.97088	951,560	12.66	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call		7,592.59000	7.59259	7,641,760	12.79	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,892.69000	1.89269	1,912,820	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,068.32000	5.06832	5,019,370	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		1,910.22000	1.91022	1,930,500	10.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,037.33000	5.03733	4,988,530	10.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		1,980.74000	1.98074	2,001,590	10.49	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		4,914.15000	4.91415	4,865,920	10.49	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call		2,089.71000	2.08971	2,111,450	10.51	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	10.65	Put		4,733.60000	4.73360	4,686,260	10.51	0.00	0	1,000
R2032	On	02/05/2024	Bond Future	10.36	Call		1,596.10000	1.59610	1,613,680	10.38	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Put		5,650.88000	5.65088	5,599,380	10.38	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		3,026.03000	3.02603	3,054,460	10.83	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		3,584.09000	3.58409	3,543,440	10.83	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		3,675.03000	3.67503	3,707,380	11.05	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	11.35	Put		3,030.83000	3.03083	2,994,100	11.05	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,927.56000	1.92756	1,947,980	10.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,006.20000	5.00620	4,957,540	10.47	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Call		9,424.23000	9.42423	9,477,700	12.90	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		913.15000	0.91315	897,540	12.90	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		9,991.39000	9.99139	10,046,330	12.97	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		799.37000	0.79937	785,230	12.97	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	10.86	Call		2,507.77000	2.50777	2,532,680	10.64	0.00	0	1,000
R2032	On	02/05/2024	Bond Future	10.86	Put		4,148.02000	4.14802	4,103,850	10.64	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		8,468.21000	8.46821	8,519,320	12.61	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,096.42000	1.09642	1,078,450	12.61	0.00	0	1,000
R2032	On	01/08/2024	Bond Future	11.13	Put		3,787.68000	3.78768	3,746,590	9.47	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		3,039.27000	3.03927	3,069,460	9.48	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		3,764.84000	3.76484	3,723,900	9.48	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		3,061.86000	3.06186	3,092,200	9.49	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		3,741.75000	3.74175	3,700,960	9.49	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		3,016.40000	3.01640	3,046,440	9.47	0.00	0	
Total R2032 Option											0.00	0	79,750
Total For R2032											651,311,547.05	7,585	341,020
R2035	On	03/08/2023	Bond Future			11.63254	86.57676	11.64111	86.52976	12.65	0.00	0	30,600
R2035	On	02/11/2023	Bond Future			11.73542	83.97252	11.74419	83.92527	13.59	829,228,635.00	9,875	146,900
R2035	On	01/02/2024	Bond Future			11.83633	85.87812	11.84540	85.83014	13.08	0.00	0	
R2035	On	02/05/2024	Bond Future			11.93398	83.31112	11.94349	83.26167	13.26	0.00	0	
R2035	On	01/08/2024	Bond Future			12.03410	85.20672	12.04409	85.15571	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 Intert
Total R2035 Future										829,228,635.00	9,875	177,56
R2035 On 03/08/2023 Bond Future	11.75	Call			1,238.68000	1.23868	1,239,650	12.65		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			644.80000	0.64480	598,770	12.65		0.00	0	4,81
R2035 On 03/08/2023 Bond Future	11.98	Call			2,117.23000	2.11723	2,133,190	13.02		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			288.65000	0.28865	257,610	13.02		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			2,159.60000	2.15960	2,176,230	13.03		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			277.94000	0.27794	247,570	13.03		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			2,202.26000	2.20226	2,219,550	13.05		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			267.57000	0.26757	237,860	13.05		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Call			4,554.85000	4.55485	4,595,350	13.85		0.00	0	5,00
R2035 On 03/08/2023 Bond Future	12.50	Put			30.50000	0.03050	24,000	13.85		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,598.15000	1.59815	1,606,090	13.11		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,425.94000	3.42594	3,386,630	13.11		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,620.92000	1.62092	1,628,990	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,393.20000	3.39320	3,354,020	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			405.27000	0.40527	406,110	12.38		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,785.96000	6.78596	6,739,550	12.38		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			2,449.57000	2.44957	2,462,360	13.58		0.00	0	73
R2035 On 02/11/2023 Bond Future	11.74	Put			2,472.14000	2.47214	2,437,680	13.58		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			4,071.41000	4.07141	4,092,250	14.33		0.00	0	73
R2035 On 02/11/2023 Bond Future	12.24	Put			1,461.25000	1.46125	1,434,840	14.33		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			1,023.24000	1.02324	1,027,710	12.77		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,483.61000	4.48361	4,440,830	12.77		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			6,404.53000	6.40453	6,434,290	15.26		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			741.40000	0.74140	723,910	15.26		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			9,462.57000	9.46257	9,500,140	16.34		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			315.70000	0.31570	306,020	16.34		0.00	0	73
R2035 On 02/11/2023 Bond Future	11.43	Call			1,643.87000	1.64387	1,652,080	13.14		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,360.68000	3.36068	3,321,640	13.14		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Put			7,713.44000	7.71344	7,669,880	12.12		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,520.31000	5.52031	5,480,880	12.21		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			4,265.43000	4.26543	4,286,160	13.31		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,522.47000	2.52247	2,495,220	13.31		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			4,297.57000	4.29757	4,318,410	13.32		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,503.32000	2.50332	2,476,180	13.32		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			857.75000	0.85775	862,170	12.12		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Call			4,329.54000	4.32954	4,350,510	13.34		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,484.06000	2.48406	2,457,050	13.34		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,883.23000	8.88323	8,916,740	14.97		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 01/02/2024 Bond Future	13.46	Put			935.83000	0.93583	921,360	14.97		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			1,554.92000	1.55492	1,563,470	12.21		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.19	Call			2,115.61000	2.11561	2,127,250	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,166.32000	6.16632	6,128,510	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,135.13000	2.13513	2,146,860	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,130.27000	6.13027	6,092,550	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,154.75000	2.15475	2,166,570	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,094.38000	6.09438	6,056,750	12.58		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			4,838.33000	4.83833	4,806,300	12.06		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,580.75000	3.58075	3,599,540	12.04		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			4,892.07000	4.89207	4,859,850	12.04		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,606.15000	3.60615	3,625,030	12.05		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			4,865.31000	4.86531	4,833,180	12.05		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,631.29000	3.63129	3,650,270	12.06		0.00	0	
Total R2035 Option										0.00	0	14,46
Total For R2035										829,228,635.00	9,875	192,02
R2037 On 03/08/2023 Bond Future			11.98314	77.16850	11.99194	77.12051		14.33		0.00	0	95,96
R2037 On 02/11/2023 Bond Future			12.08571	78.86747	12.09471	78.81913		14.64		387,002,675.29	4,907	54,26
R2037 On 01/02/2024 Bond Future			12.18584	76.40074	12.19514	76.35157		14.90		0.00	0	1,7
R2037 On 02/05/2024 Bond Future			12.29307	78.13257	12.30279	78.08199		14.42		0.00	0	
R2037 On 01/08/2024 Bond Future			12.40649	75.65434	12.41670	75.60212		14.40		0.00	0	
Total R2037 Future										387,002,675.29	4,907	151,96
R2037 On 03/08/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	13.08		0.00	0	1,7
R2037 On 03/08/2023 Bond Future	10.30	Put			10,097.84000	10.09784	10,049,850	13.08		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			2.74000	0.00274	2,160	12.88		0.00	0	1,7
R2037 On 03/08/2023 Bond Future	11.00	Put			5,702.17000	5.70217	5,653,600	12.88		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			1,320.22000	1.32022	1,322,150	14.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			626.73000	0.62673	580,670	14.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			1,354.39000	1.35439	1,356,920	14.56		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			607.13000	0.60713	561,670	14.56		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			1,388.99000	1.38899	1,392,130	14.58		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			588.02000	0.58802	543,170	14.58		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			1,247.44000	1.24744	1,253,320	13.99		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,142.08000	4.14208	4,099,620	13.99		0.00	0	
R2037 On 02/11/2023 Bond Future	12.02	Call			2,307.46000	2.30746	2,319,530	14.67		0.00	0	7
R2037 On 02/11/2023 Bond Future	12.02	Put			2,710.09000	2.71009	2,673,820	14.67		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			1,208.90000	1.20890	1,214,550	13.96		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,217.02000	4.21702	4,174,330	13.96		0.00	0	
R2037 On 02/11/2023 Bond Future	12.52	Call			3,867.71000	3.86771	3,887,750	15.49		0.00	0	7

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	12.52	Put		1,633.64000	1.63364	1,605,340	15.49	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		9,177.53000	9.17753	9,214,980	17.70	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		369.82000	0.36982	358,930	17.70	0.00	0	7
R2037	On	02/11/2023	Bond Future	11.56	Call		1,228.16000	1.22816	1,233,920	13.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,179.51000	4.17951	4,136,930	13.98	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		3,591.02000	3.59102	3,557,900	14.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,053.97000	3.05397	3,023,490	14.99	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,687.22000	3.68722	3,706,030	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,031.62000	3.03162	3,001,260	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,716.94000	3.71694	3,735,870	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,009.19000	3.00919	2,978,950	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		3,032.48000	3.03248	3,048,530	14.68	0.00	0	2,5
R2037	On	01/02/2024	Bond Future	12.93	Call		5,664.56000	5.66456	5,690,400	15.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		1,922.28000	1.92228	1,898,950	15.90	0.00	0	2,5
R2037	On	01/02/2024	Bond Future	13.93	Call		9,317.95000	9.31795	9,352,960	17.39	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		906.03000	0.90603	891,870	17.39	0.00	0	2,5
R2037	On	01/02/2024	Bond Future	12.31	Call		3,657.37000	3.65737	3,676,060	14.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,976.10000	1.97610	1,987,110	13.66	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,720.42000	6.72042	6,680,850	13.66	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,994.78000	1.99478	2,005,890	13.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,682.35000	6.68235	6,642,880	13.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		2,013.32000	2.01332	2,024,520	13.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,644.19000	6.64419	6,604,810	13.67	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		5,200.40000	5.20040	5,167,130	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		3,559.54000	3.55954	3,578,290	14.01	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		5,256.89000	5.25689	5,223,420	14.01	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		3,584.00000	3.58400	3,602,850	14.02	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		5,228.58000	5.22858	5,195,210	14.02	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		3,608.54000	3.60854	3,627,490	14.03	0.00	0	
Total R2037 Option											0.00	0	13,15
Total For R2037											387,002,675.29	4,907	165,11
R2040	On	03/08/2023	Bond Future			12.25876	77.34945	12.27272	77.26956	15.20	0.00	0	105,7
R2040	On	02/11/2023	Bond Future			12.36560	79.05238	12.37995	78.97148	15.52	293,995,801.22	3,719	30,6
R2040	On	01/02/2024	Bond Future			12.47050	76.33949	12.48536	76.25699	15.86	0.00	0	5,7
R2040	On	02/05/2024	Bond Future			12.58192	78.06991	12.59741	77.98522	15.32	0.00	0	
R2040	On	01/08/2024	Bond Future			12.69963	75.33975	12.71582	75.25270	15.21	0.00	0	
Total R2040 Future											293,995,801.22	3,719	142,1
R2040	On	03/08/2023	Bond Future	12.21	Call		809.01000	0.80901	814,440	15.13	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		1,168.96000	1.16896	1,094,500	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 Intert
R2040 On 03/08/2023 Bond Future	12.22	Call			835.56000	0.83556	841,630	15.15		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			1,137.95000	1.13795	1,064,130	15.15		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			862.55000	0.86255	869,290	15.16		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			1,107.44000	1.10744	1,034,290	15.16		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			870.30000	0.87030	881,070	14.54		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,531.11000	5.53111	5,460,980	14.54		0.00	0	
R2040 On 02/11/2023 Bond Future	12.10	Call			0.00000	0.00000	1,929,110	15.27		1,687,971.25	875	8
R2040 On 02/11/2023 Bond Future	12.10	Put			0.00000	0.00000	3,451,060	15.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.50	Call			0.00000	0.00000	749,050	14.43		655,418.75	875	8
R2040 On 02/11/2023 Bond Future	11.50	Put			0.00000	0.00000	5,887,860	14.43		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			855.10000	0.85510	865,690	14.53		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,577.72000	5.57772	5,507,410	14.53		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Call			7,346.23000	7.34623	7,404,320	17.94		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			737.06000	0.73706	714,250	17.94		0.00	0	1
R2040 On 02/11/2023 Bond Future	11.60	Call			885.67000	0.88567	896,630	14.55		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,484.75000	5.48475	5,414,810	14.55		0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			1,233.47000	1.23347	1,248,520	14.81		0.00	0	1
R2040 On 02/11/2023 Bond Future	11.80	Put			4,612.96000	4.61296	4,547,110	14.81		0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			3,385.72000	3.38572	3,420,920	16.14		0.00	0	1
R2040 On 02/11/2023 Bond Future	12.60	Put			2,161.79000	2.16179	2,116,090	16.14		0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Call			0.00000	0.00000	4,743,170	16.79		0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Put			0.00000	0.00000	1,448,930	16.79		1,267,813.75	875	8
R2040 On 01/02/2024 Bond Future	12.34	Put			3,940.29000	3.94029	3,889,200	15.63		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			3,155.30000	3.15530	3,186,910	15.64		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,911.96000	3.91196	3,861,070	15.64		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			3,099.12000	3.09912	3,130,320	15.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,968.58000	3.96858	3,917,280	15.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			3,127.26000	3.12726	3,158,670	15.63		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,898.10000	1.89810	1,918,610	14.45		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,606.76000	7.60676	7,542,580	14.45		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,916.61000	1.91661	1,937,280	14.46		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,564.16000	7.56416	7,500,140	14.46		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,879.69000	1.87969	1,900,040	14.44		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,649.54000	7.64954	7,585,200	14.44		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			5,755.17000	5.75517	5,701,910	14.77		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,606.00000	3.60600	3,639,960	14.78		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			5,724.05000	5.72405	5,670,960	14.78		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,631.39000	3.63139	3,665,510	14.79		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			5,693.38000	5.69338	5,640,450	14.79		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,580.99000	3.58099	3,614,780	14.77		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 Intert
Total R2040 Option												3,611,203.75	2,625	3,00
Total For R2040												297,607,004.97	6,344	145,12
R2044	On	03/08/2023	Bond Future			12.31810	73.72337	12.32185	73.70181		16.11	0.00	0	35,99
R2044	On	02/11/2023	Bond Future			12.42121	75.34650	12.42498	75.32513		16.47	1,808,316.00	24	49,92
R2044	On	01/02/2024	Bond Future			12.52235	72.67467	12.52621	72.65311		16.87	6,831,418.98	94	8,42
R2044	On	02/05/2024	Bond Future			12.62933	74.32199	12.63340	74.29958		16.33	0.00	0	
R2044	On	01/08/2024	Bond Future			12.74207	71.63167	12.74637	71.60837		16.26	0.00	0	
Total R2044 Future												8,639,734.98	118	94,37
R2044	On	03/08/2023	Bond Future	11.75	Call			82.85000	0.08285	73,820	15.17	0.00	0	4,52
R2044	On	03/08/2023	Bond Future	11.75	Put			3,498.14000	3.49814	3,467,550	15.17	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.00	Call			306.92000	0.30692	288,930	15.62	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			2,197.10000	2.19710	2,157,550	15.62	0.00	0	4,72
R2044	On	03/08/2023	Bond Future	12.15	Call			566.13000	0.56613	544,800	15.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put			589.14000	0.58914	552,230	16.62	0.00	0	9,10
R2044	On	03/08/2023	Bond Future	12.15	Put			1,565.34000	1.56534	1,522,450	15.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			587.34000	0.58734	565,900	15.93	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			1,527.78000	1.52778	1,484,780	15.93	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			608.99000	0.60899	587,470	15.95	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			1,490.74000	1.49074	1,447,660	15.95	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call			1,601.36000	1.60136	1,586,010	16.62	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			755.53000	0.75553	751,700	15.09	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			5,884.57000	5.88457	5,859,370	15.09	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			727.66000	0.72766	723,850	15.06	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			5,983.79000	5.98379	5,958,610	15.06	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			741.57000	0.74157	737,740	15.08	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			5,934.11000	5.93411	5,908,910	15.08	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			4,301.96000	4.30196	4,281,480	16.53	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			2,931.77000	2.93177	2,932,890	16.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put			4,271.45000	4.27145	4,251,010	16.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call			2,877.43000	2.87743	2,878,470	16.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put			4,332.45000	4.33245	4,311,930	16.51	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			2,904.65000	2.90465	2,905,730	16.53	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call			1,938.74000	1.93874	1,939,600	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put			7,649.50000	7.64950	7,627,950	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call			1,955.68000	1.95568	1,956,580	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put			7,604.00000	7.60400	7,582,490	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call			1,922.12000	1.92212	1,922,960	15.32	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put			7,695.40000	7.69540	7,673,830	15.32	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put			6,088.58000	6.08858	6,069,630	15.76	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2044 On 01/08/2024 Bond Future	12.29	Call			3.50986000	3.50986	3,514,260	15.77		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			6.05595000	6.05595	6,037,050	15.77		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			3.53479000	3.53479	3,539,230	15.78		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			6.02347000	6.02347	6,004,610	15.78		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			3.48502000	3.48502	3,489,370	15.76		0.00	0	
Total R2044 Option										0.00	0	21,48
Total For R2044										8,639,734.98	118	115,86
R2048 On 03/08/2023 Bond Future			12.25767	76.73775	12.26626	76.68738		15.93		0.00	0	56,38
R2048 On 02/11/2023 Bond Future			12.36127	73.98040	12.37006	73.92962		17.27		1,997,470.80	27	217,00
R2048 On 01/02/2024 Bond Future			12.46338	75.65927	12.47246	75.60760		16.68		0.00	0	
R2048 On 02/05/2024 Bond Future			12.56177	72.92408	12.57124	72.87093		17.12		0.00	0	
R2048 On 01/08/2024 Bond Future			12.66207	74.58311	12.67197	74.52834		16.07		0.00	0	13,00
Total R2048 Future										1,997,470.80	27	286,40
R2048 On 03/08/2023 Bond Future	11.80	Call			154.87000	0.15487	145,210	15.10		0.00	0	1,00
R2048 On 03/08/2023 Bond Future	11.80	Put			2,981.04000	2.98104	2,921,010	15.10		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			569.65000	0.56965	557,700	15.62		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			1,615.77000	1.61577	1,553,450	15.62		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			591.07000	0.59107	579,260	15.64		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			1,577.13000	1.57713	1,514,950	15.64		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			612.99000	0.61299	601,350	15.66		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			1,539.08000	1.53908	1,477,070	15.66		0.00	0	
R2048 On 03/08/2023 Bond Future	12.30	Call			1,127.07000	1.12707	1,121,910	16.03		0.00	0	1,00
R2048 On 03/08/2023 Bond Future	12.30	Put			929.81000	0.92981	874,280	16.03		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Call			5,161.83000	5.16183	5,204,920	17.84		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Put			34.57000	0.03457	27,290	17.84		0.00	0	1,00
R2048 On 02/11/2023 Bond Future	11.80	Call			1,266.60000	1.26660	1,271,960	16.13		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			4,695.56000	4.69556	4,650,140	16.13		0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Call			3,130.64000	3.13064	3,146,470	17.27		0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Put			2,387.25000	2.38725	2,352,300	17.27		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Call			7,297.65000	7.29765	7,330,230	19.40		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Put			771.53000	0.77153	753,330	19.40		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.47	Call			718.11000	0.71811	720,280	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,264.94000	6.26494	6,216,330	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			730.42000	0.73042	732,670	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,211.56000	6.21156	6,163,030	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			743.01000	0.74301	745,340	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,158.55000	6.15855	6,110,100	15.73		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			2,744.40000	2.74440	2,758,170	16.15		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,680.37000	4.68037	4,642,470	16.15		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2048 On 01/02/2024 Bond Future	12.15	Call			2,770.95000	2.77095	2,784,840	16.16		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,647.35000	4.64735	4,609,570	16.16		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			2,797.62000	2.79762	2,811,630	16.17		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,614.53000	4.61453	4,576,870	16.17		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,775.69000	1.77569	1,785,030	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			8,525.15000	8.52515	8,481,340	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,791.59000	1.79159	1,801,020	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			8,475.39000	8.47539	8,431,670	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,807.81000	1.80781	1,817,330	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			8,426.05000	8.42605	8,382,420	16.06		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			3,812.17000	3.81217	3,831,300	15.60		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			5,922.59000	5.92259	5,886,950	15.60		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,838.17000	3.83817	3,857,410	15.61		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			5,890.41000	5.89041	5,854,880	15.61		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			3,864.56000	3.86456	3,883,900	15.62		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			5,858.70000	5.85870	5,823,270	15.62		0.00	0	
Total R2048 Option										0.00	0	3,78
Total For R2048										1,997,470.80	27	290,18
R2053 On 03/08/2023 Bond Future			12.28826	98.85312	12.29697	98.78766		16.04		0.00	0	
R2053 On 02/11/2023 Bond Future			12.39279	95.16365	12.40171	95.09768		17.40		0.00	0	5,18
R2053 On 01/02/2024 Bond Future			12.49195	97.32348	12.50116	97.25638		16.81		0.00	0	
R2053 On 02/05/2024 Bond Future			12.59601	93.66376	12.60564	93.59471		17.27		0.00	0	
R2053 On 01/08/2024 Bond Future			12.70254	95.79391	12.71263	95.72270		16.20		0.00	0	
Total R2053 Future										0.00	0	5,18
R2053 On 03/08/2023 Bond Future	12.70	Call			3,318.80000	3.31880	3,342,240	16.95		0.00	0	
R2053 On 03/08/2023 Bond Future	12.70	Put			378.66000	0.37866	336,640	16.95		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Call			3,376.65000	3.37665	3,400,940	16.97		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Put			365.72000	0.36572	324,550	16.97		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Call			3,434.73000	3.43473	3,459,870	16.99		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Put			353.11000	0.35311	312,790	16.99		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Call			5,289.71000	5.28971	5,316,160	18.00		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Put			2,359.34000	2.35934	2,319,820	18.00		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Call			5,335.74000	5.33574	5,362,400	18.02		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Put			2,335.74000	2.33574	2,296,430	18.02		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Call			5,382.09000	5.38209	5,408,970	18.04		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Put			2,312.55000	2.31255	2,273,460	18.04		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Call			6,541.52000	6.54152	6,571,100	17.50		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Put			3,581.97000	3.58197	3,544,450	17.50		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Call			6,584.98000	6.58498	6,614,710	17.52		0.00	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
R2053	On	01/02/2024	Bond Future	12.93	Put		3,556.91000	3.55691	3,519,540	17.52	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		6,628.80000	6.62880	6,658,680	17.53	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		3,532.30000	3.53230	3,495,080	17.53	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		7,442.12000	7.44212	7,474,220	18.02	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		4,558.75000	4.55875	4,521,800	18.02	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		7,483.82000	7.48382	7,516,050	18.04	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		4,532.93000	4.53293	4,496,110	18.04	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		7,525.90000	7.52590	7,558,250	18.05	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		4,507.59000	4.50759	4,470,890	18.05	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		7,923.61000	7.92361	7,958,410	16.68	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		5,065.05000	5.06505	5,028,640	16.68	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		7,963.88000	7.96388	7,998,790	16.69	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		5,038.86000	5.03886	5,002,560	16.69	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		8,004.56000	8.00456	8,039,590	16.70	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		5,013.18000	5.01318	4,977,000	16.70	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	5,18
R209	On	03/08/2023	Bond Future			11.69109	66.72407	11.69936	66.68432	14.34	136,117,102.80	2,040	8,8
R209	On	02/11/2023	Bond Future			11.78224	65.03938	11.79068	64.99936	15.36	475,632,985.94	7,313	28,2
R209	On	01/02/2024	Bond Future			11.86767	66.51546	11.87636	66.47478	14.84	0.00	0	
R209	On	02/05/2024	Bond Future			11.95780	64.86977	11.96687	64.82788	15.08	0.00	0	
R209	On	01/08/2024	Bond Future			12.05056	66.34559	12.06005	66.30236	14.22	0.00	0	
Total R209 Future											611,750,088.74	9,353	37,07
R209	On	03/08/2023	Bond Future	10.00	Call		0.00000	0.00000	0,000	13.10	0.00	0	1,7
R209	On	03/08/2023	Bond Future	10.00	Put		8,938.37000	8.93837	8,898,620	13.10	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1.93000	0.00193	1,500	12.90	0.00	0	1,7
R209	On	03/08/2023	Bond Future	10.70	Put		5,063.55000	5.06355	5,023,370	12.90	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		2.97000	0.00297	2,360	12.89	0.00	0	7,0
R209	On	03/08/2023	Bond Future	10.75	Put		4,798.52000	4.79852	4,758,160	12.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,540.54000	1.54054	1,548,160	14.70	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		351.84000	0.35184	319,710	14.70	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		1,715.91000	1.71591	1,726,430	14.79	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		293.75000	0.29375	264,520	14.79	0.00	0	1,7
R209	On	03/08/2023	Bond Future	11.25	Call		118.39000	0.11839	111,010	13.51	0.00	0	7,0
R209	On	03/08/2023	Bond Future	11.25	Put		2,328.86000	2.32886	2,281,730	13.51	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,472.52000	1.47252	1,479,000	14.66	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		377.54000	0.37754	344,270	14.66	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,506.37000	1.50637	1,513,420	14.68	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		364.50000	0.36450	331,800	14.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R209	On	02/11/2023	Bond Future	11.34	Call		1,185.63000	1.18563	1,190,800	14.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,372.01000	3.37201	3,337,160	14.72	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,203.92000	1.20392	1,209,190	14.73	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,340.68000	3.34068	3,305,930	14.73	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,167.64000	1.16764	1,172,700	14.70	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,403.69000	3.40369	3,368,730	14.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,531.27000	3.53127	3,547,890	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,359.47000	2.35947	2,335,410	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,558.70000	3.55870	3,575,420	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,341.32000	2.34132	2,317,360	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,503.73000	3.50373	3,520,240	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,377.57000	2.37757	2,353,400	15.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,821.93000	1.82193	1,831,380	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,600.30000	5.60030	5,567,860	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,838.72000	1.83872	1,848,240	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,567.19000	5.56719	5,534,820	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,805.02000	1.80502	1,814,390	14.28	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,633.35000	5.63335	5,600,830	14.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		3,224.82000	3.22482	3,240,480	14.02	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,470.81000	4.47081	4,443,240	14.02	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		3,247.19000	3.24719	3,262,930	14.03	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,446.45000	4.44645	4,418,960	14.03	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		3,202.52000	3.20252	3,218,100	14.01	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,495.28000	4.49528	4,467,630	14.01	0.00	0	
Total R209 Option											0.00	0	19,21
Total For R209											611,750,088.74	9,353	56,28
R210	On	03/08/2023	Bond Future			224.85416	224.85416	225.14348	225.14348		0.00	0	36
R210	On	02/11/2023	Bond Future			226.69379	226.69379	226.98653	226.98653		0.00	0	;
R210	On	01/02/2024	Bond Future			231.89159	231.89159	232.19171	232.19171		0.00	0	
R210	On	02/05/2024	Bond Future			233.95792	233.95792	234.25625	234.25625		0.00	0	
R210	On	01/08/2024	Bond Future			239.33567	239.33567	239.63948	239.63948		0.00	0	
Total R210 Future											0.00	0	43
Total For R210											0.00	0	43
R213	On	03/08/2023	Bond Future			10.70927	84.15230	10.72224	84.09447	9.94	0.00	0	4,28
R213	On	02/11/2023	Bond Future			10.79220	82.44757	10.80559	82.38927	10.82	553,552,984.98	6,714	27,64
R213	On	01/02/2024	Bond Future			10.87122	84.31854	10.88519	84.25922	10.41	0.00	0	
R213	On	02/05/2024	Bond Future			10.94703	82.67001	10.96176	82.60899	10.10	0.00	0	
R213	On	01/08/2024	Bond Future			11.02467	84.55148	11.04026	84.48857	9.22	0.00	0	
Total R213 Future											553,552,984.98	6,714	31,93

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/08/2023	Bond Future	11.61	Call			3,868.26000	3.86826	3,919,210	12.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			30.95000	0.03095	24,070	12.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			3,908.97000	3.90897	3,960,130	12.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			29.76000	0.02976	23,090	12.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			3,949.70000	3.94970	4,001,060	12.48	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			28.63000	0.02863	22,160	12.48	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,682.53000	2.68253	2,710,230	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,328.73000	1.32873	1,298,130	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			7,924.38000	7.92438	7,975,030	12.72	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			184.15000	0.18415	176,500	12.72	0.00	0	7:
R213	On	02/11/2023	Bond Future	10.94	Call			2,215.19000	2.21519	2,239,100	10.77	0.00	0	7:
R213	On	02/11/2023	Bond Future	10.94	Put			1,632.92000	1.63292	1,598,530	10.77	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,655.39000	2.65539	2,682,880	10.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,344.21000	1.34421	1,313,400	10.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,709.80000	2.70980	2,737,710	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,313.41000	1.31341	1,283,020	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			3,610.61000	3.61061	3,644,690	11.27	0.00	0	7:
R213	On	02/11/2023	Bond Future	11.44	Put			908.11000	0.90811	883,890	11.27	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,320.33000	1.32033	1,297,130	11.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			4,757.69000	4.75769	4,793,930	11.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,309.60000	1.30960	1,286,520	11.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,698.81000	4.69881	4,734,800	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,331.15000	1.33115	1,307,820	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			4,728.22000	4.72822	4,764,340	11.08	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,679.77000	1.67977	1,697,380	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,521.53000	4.52153	4,478,120	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,695.23000	1.69523	1,712,980	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,493.78000	4.49378	4,450,510	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,664.39000	1.66439	1,681,880	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,549.38000	4.54938	4,505,850	9.66	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put			3,469.56000	3.46956	3,432,940	8.95	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call			2,759.06000	2.75906	2,785,470	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put			3,449.36000	3.44936	3,412,860	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call			2,779.35000	2.77935	2,805,890	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put			3,428.91000	3.42891	3,392,540	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call			2,738.49000	2.73849	2,764,780	8.95	0.00	0	
Total R213 Option												0.00	0	2,15
Total For R213												553,552,984.98	6,714	34,13
R214	On	03/08/2023	Bond Future			12.09157	62.47265	12.11001	62.38322		15.74	158,555,585.70	2,538	16,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/11/2023	Bond Future		12.18876	60.54467	12.20772	60.45387		17.00	1,695,250.76	28	12,85
R214	On	01/02/2024	Bond Future		12.28404	61.91864	12.30363	61.82600		16.44	0.00	0	
R214	On	02/05/2024	Bond Future		12.37572	60.01639	12.39604	59.92140		16.80	0.00	0	
R214	On	01/08/2024	Bond Future		12.46889	61.38196	12.49000	61.28446		15.79	0.00	0	
Total R214 Future											160,250,836.46	2,566	28,85
R214	On	03/08/2023	Bond Future	12.14	Call		908.24000	0.90824	930,460	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		763.25000	0.76325	696,040	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		934.62000	0.93462	957,710	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		741.40000	0.74140	675,060	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		961.46000	0.96146	985,420	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		720.08000	0.72008	654,610	16.06	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		763.94000	0.76394	779,630	15.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,463.41000	4.46341	4,388,300	15.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		737.33000	0.73733	752,540	15.73	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,542.04000	4.54204	4,466,450	15.73	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		750.56000	0.75056	766,010	15.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,502.62000	4.50262	4,427,270	15.75	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,355.33000	3.35533	3,300,340	16.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,646.48000	2.64648	2,684,360	16.30	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,331.03000	3.33103	3,276,270	16.30	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,598.93000	2.59893	2,636,350	16.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,379.79000	3.37979	3,324,570	16.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,622.65000	2.62265	2,660,300	16.29	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,653.27000	1.65327	1,679,010	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,235.83000	6.23583	6,166,580	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,667.57000	1.66757	1,693,490	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,197.75000	6.19775	6,128,680	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,638.87000	1.63887	1,664,420	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,273.87000	6.27387	6,204,430	15.75	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		4,718.16000	4.71816	4,661,420	15.42	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,186.57000	3.18657	3,227,520	15.43	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,691.93000	4.69193	4,635,380	15.43	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,208.66000	3.20866	3,249,800	15.44	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,666.08000	4.66608	4,609,720	15.44	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,164.80000	3.16480	3,205,560	15.42	0.00	0	
Total R214 Option											0.00	0	
Total For R214											160,250,836.46	2,566	28,85
Total for Bond											6,655,519,464.82	76,694	1,782,45
ES26A	On	02/04/2026	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 ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
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			874.95800	874.95800	874.57300	874.57300				0.00	0	13
GOVI On 02/11/2023 GOVI			894.22100	894.22100	893.83000	893.83000				0.00	0	65
GOVI On 01/02/2024 GOVI			914.51200	914.51200	914.11300	914.11300				0.00	0	
GOVI On 02/05/2024 GOVI			935.25500	935.25500	934.84700	934.84700				0.00	0	
GOVI On 01/08/2024 GOVI			956.55900	956.55900	956.14000	956.14000				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total GOVI Future												0.00	0	82
GOVI	On	03/08/2023	GOVI	837.21	Call			373.630.00000	37.36300	377,480,000		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			373,530.00000	37.35300	377,380,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			373,430.00000	37.34300	377,280,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			80,100.00000	8.01000	84,010,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			80,300.00000	8.03000	84,210,000		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			80,200.00000	8.02000	84,110,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		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			341,130.00000	34.11300	345,120,000		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			341,330.00000	34.13300	345,320,000		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			341,230.00000	34.12300	345,220,000		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			161,330.00000	16.13300	157,250,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			161,430.00000	16.14300	157,350,000		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			161,230.00000	16.12300	157,150,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			127,600.00000	12.76000	131,790,000		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			127,500.00000	12.75000	131,690,000		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			127,700.00000	12.77000	131,890,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	82
Total for GOVI												0.00	0	82
AL37	On	03/08/2023	Index Future			889.27000	889.27000	888.94300	888.94300			0.00	0	
AL37	On	02/11/2023	Index Future			908.84800	908.84800	908.51700	908.51700			0.00	0	
AL37	On	01/02/2024	Index Future			929.47100	929.47100	929.13300	929.13300			0.00	0	
AL37	On	02/05/2024	Index Future			950.55400	950.55400	950.20700	950.20700			0.00	0	
AL37	On	01/08/2024	Index Future			972.20600	972.20600	971.85000	971.85000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,018.69500	1,018.69500	1,018.06400	1,018.06400			0.00	0	
AL7T	On	02/11/2023	Index Future			1,041.12200	1,041.12200	1,040.48100	1,040.48100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,064.74600	1,064.74600	1,064.09200	1,064.09200			0.00	0	
AL7T	On	02/05/2024	Index Future			1,088.89800	1,088.89800	1,088.22700	1,088.22700			0.00	0	
AL7T	On	01/08/2024	Index Future			1,113.70200	1,113.70200	1,113.01400	1,113.01400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			887.61700	887.61700	887.18400	887.18400			0.00	0	10
ALBI	On	02/11/2023	Index Future			907.15900	907.15900	906.71900	906.71900			0.00	0	.
ALBI	On	01/02/2024	Index Future			927.74300	927.74300	927.29400	927.29400			0.00	0	
ALBI	On	02/05/2024	Index Future			948.78700	948.78700	948.32700	948.32700			0.00	0	
ALBI	On	01/08/2024	Index Future			970.39900	970.39900	969.92700	969.92700			0.00	0	
Total ALBI Future												0.00	0	12
Total For ALBI												0.00	0	12
IGOV	On	03/08/2023	Index Future			325.86500	325.86500	325.91900	325.91900			0.00	0	48
IGOV	On	02/11/2023	Index Future			333.12000	333.12000	333.17600	333.17600			0.00	0	.
IGOV	On	01/02/2024	Index Future			340.75800	340.75800	340.81500	340.81500			0.00	0	
IGOV	On	02/05/2024	Index Future			348.56400	348.56400	348.62200	348.62200			0.00	0	
IGOV	On	01/08/2024	Index Future			356.57900	356.57900	356.63800	356.63800			0.00	0	
Total IGOV Future												0.00	0	51
Total For IGOV												0.00	0	51
Total for Index												0.00	0	63
JIBAR f	On	19/07/2023	Jibar Future			8.50000	91.50000	8.51000	91.49000			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.57500	91.42500	8.58500	91.41500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.58000	91.42000	8.59000	91.41000			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.59000	91.41000	8.60000	91.40000			0.00	0	
JIBAR f	On	15/11/2023	Jibar Future			8.59000	91.41000	8.60000	91.40000			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.60000	91.40000	8.60000	91.40000			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.51500	91.48500	8.51500	91.48500			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.31000	91.69000	8.31000	91.69000			0.00	0	
JIBAR f	On	18/09/2024	Jibar Future			8.18000	91.82000	8.19000	91.81000			0.00	0	
JIBAR f	On	18/12/2024	Jibar Future			8.03500	91.96500	8.06000	91.94000			0.00	0	
JIBAR f	On	19/03/2025	Jibar Future			7.99000	92.01000	8.01000	91.99000			0.00	0	
JIBAR f	On	18/06/2025	Jibar Future			7.98000	92.02000	8.00500	91.99500			0.00	0	
Total Jibar Future												0.00	0	
Total For JIBAR 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 Interest
Total for Jibar										0.00	0	
Total for Derivatives :										6,655,519,464.82	76,694	1,783,91
ABCPI3 On 07/12/2023 Spot Bond			5.55200	331.90309	5.55200	331.63726				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.03914				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.36477				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.04000	99.64893	10.04000	99.56896				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.03000	87.08613	12.03000	87.00278				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.60394				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.46742				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.96189				0.00	0	340,000,00
Total ABFN09 SPOT										0.00	0	340,000,00
Total For ABFN09										0.00	0	340,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.85394				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.17177				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.78821				0.00	0	
Total ABFN23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.86040				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.49883				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.52373				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.15476				0.00	0	200,000,00
Total ABFN29 SPOT										0.00	0	200,000,00
Total For ABFN29										0.00	0	200,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.27032				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.89701				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.21031				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	102.16698				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.43585				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	103.34786				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.19079				0.00	220,000,000	110,000,00
Total ABFN40 SPOT										0.00	220,000,000	110,000,00
Total For ABFN40										0.00	220,000,000	110,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.92092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.15234				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.18178				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.18364				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.68063				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.38822				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.42354				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.75183				0.00	480,000,000	240,000,000
Total ABFN49 SPOT										0.00	480,000,000	240,000,000
Total For ABFN49										0.00	480,000,000	240,000,000
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.42034				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.24919				0.00	0	400,000,000
Total ABFN51 SPOT										0.00	0	400,000,000
Total For ABFN51										0.00	0	400,000,000
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.42072				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.89455				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 14/02/2027 Spot Bond					0.00000	102.31155				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.73786				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.81602				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.68331				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.72879				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.41226				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.42091				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.62132				0.00	0	1,000,000,00
Total ABFN61 SPOT										0.00	0	1,000,000,00
Total For ABFN61										0.00	0	1,000,000,00
ABFN6: On 24/02/2030 Spot Bond					0.00000	101.87551				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.60246				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6: On 28/06/2028 Spot Bond					0.00000	100.61790				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6: On 28/06/2030 Spot Bond					0.00000	100.62284				0.00	0	
Total ABFN65 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.81356				0.00	0	900,000,00
Total ABGN01 SPOT										0.00	0	900,000,00
Total For ABGN01										0.00	0	900,000,00
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.07580				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.51063				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.09685				0.00	0	160,000,00
Total ABJ01 SPOT										0.00	0	160,000,00
Total For ABJ01										0.00	0	160,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.73989				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.50756				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.63715				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.66033				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.90000	7.90000	7.90000	165.85140			28,392,600,000,000.00		3,594,000,000	1,797,000,00
Total ABKI04 SPOT									28,392,600,000,000.00		3,594,000,000	1,797,000,00
Total For ABKI04									28,392,600,000,000.00		3,594,000,000	1,797,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	92.48325	100.00000	91.84133			0.00		0	
Total ABKI04/I2025 SPOT									0.00		0	
Total For ABKI04/I2025									0.00		0	
ABN61 On 31/01/2025 Spot Bond			4.70000	4.70000	4.70000	167.83099			0.00		0	
Total ABN61 SPOT									0.00		0	
Total For ABN61									0.00		0	
ABN62 On 31/03/2028 Spot Bond			5.14000	5.14000	5.14000	216.89860			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.36000	5.36000	5.36000	238.21019				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.95500	8.95500	8.95500	105.30933				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.36000	104.15891	9.36000	104.08126				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.36500	106.52047	9.36500	106.44102				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.59000	103.36315	8.59000	103.29131				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.92000	9.92000	9.92000	103.00400				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.36000	101.71762	9.36000	101.64181				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	19.03605	100.00000	18.91063				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	332.32772	5.20200	332.07070				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.83000	11.83000	11.83000	99.51529				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.94224				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.92560				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.89762				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.18000				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.63070				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.95821				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.98257				0.00	1,400,000,000	1,700,000,000
Total AGL02 SPOT										0.00	1,400,000,000	1,700,000,000
Total For AGL02										0.00	1,400,000,000	1,700,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	102.85165				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.60217				0.00	5,450,000,000	3,200,000,000
Total AGLG01 SPOT										0.00	5,450,000,000	3,200,000,000
Total For AGLG01										0.00	5,450,000,000	3,200,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	108.76389				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.02130				0.00	400,000,000	200,000,000
Total AGT01 SPOT										0.00	400,000,000	200,000,000
Total For AGT01										0.00	400,000,000	200,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.60766				0.00	400,000,000	1,201,099,700
Total AGT02 SPOT										0.00	400,000,000	1,201,099,700
Total For AGT02										0.00	400,000,000	1,201,099,700
AGT03 On 05/06/2025 Spot Bond					0.00000	104.40231				0.00	0	
Total AGT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.97027			0.00	0	
Total AGT04 SPOT									0.00	0	
Total For AGT04									0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.68645			0.00	4,000,000,000	2,000,000,000
Total AGT05 SPOT									0.00	4,000,000,000	2,000,000,000
Total For AGT05									0.00	4,000,000,000	2,000,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.01221			0.00	0	
Total AH2A11 SPOT									0.00	0	
Total For AH2A11									0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.01363			0.00	0	
Total AH2A21 SPOT									0.00	0	
Total For AH2A21									0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.25500	96.22509	9.25500	96.15414			0.00	0	
Total AH2A31 SPOT									0.00	0	
Total For AH2A31									0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.01603			0.00	0	
Total AH2B11 SPOT									0.00	0	
Total For AH2B11									0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.02399			0.00	0	
Total AH2C11 SPOT									0.00	0	
Total For AH2C11									0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.03389			0.00	0	
Total AHF2D1 SPOT									0.00	0	
Total For AHF2D1									0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.00793			0.00	0	
Total AHF2O3 SPOT									0.00	0	
Total For AHF2O3									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.58469			0.00	0	
Total AHF5A2 SPOT									0.00	0	
Total For AHF5A2									0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.14500	104.12068	10.14500	104.03461		1,217,400,000,000.00	0.00	120,000,000	60,000,000
Total AHF5A3 SPOT								1,217,400,000,000.00		120,000,000	60,000,000
Total For AHF5A3								1,217,400,000,000.00		120,000,000	60,000,000
AHF5A On 21/08/2023 Spot Bond					0.00000	101.54867			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.63360				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.69880				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.18816				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.89042				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.52753				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.63347				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.69864				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.15420				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.66148				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.71746				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.66605				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.64161				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.73120				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.70025				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.60442				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.20290				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.86000	100.11043	10.86000	100.02416				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.20500	91.45093	12.20500	91.36264				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.89731				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	102.13404				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.48652				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.22000	196.90119	7.22000	196.71705				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.91691				0.00	0	
Total APF09 SPOT										0.00	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 APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.95165				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.25814				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.79496				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.51070				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.61842				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.75675				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.98824				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.60775				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.59762				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.48028				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.48028				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.48028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC015 On 17/10/2023 Spot Bond					0.00000	100.10055				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC016 On 17/08/2023 Spot Bond					0.00000	102.26042				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC017 On 18/08/2023 Spot Bond					0.00000	102.22877				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC018 On 21/08/2023 Spot Bond					0.00000	102.32297				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC019 On 28/04/2028 Spot Bond					0.00000	99.80688				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC020 On 20/06/2028 Spot Bond					0.00000	100.92992				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC021 On 20/06/2030 Spot Bond			12.67500	12.67500	12.67500	100.14945				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC022 On 20/06/2027 Spot Bond					0.00000	100.89409				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC023 On 17/05/2028 Spot Bond					0.00000	101.76967				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC024 On 22/08/2023 Spot Bond					0.00000	101.47749				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC025 On 23/08/2023 Spot Bond					0.00000	101.44763				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC02: On 25/08/2023 Spot Bond					0.00000	101.38223				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	101.59754				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC02: On 26/05/2026 Spot Bond					0.00000	101.55211				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	100.99825				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	100.97184				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	100.93575				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	100.85385				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	100.60985				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	100.61949				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.38491				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASC03: On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total ASC037 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ASC037									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ASC03: On 21/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASC038 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 ASC038									0.00	0	
ASC03: On 21/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASC039 SPOT									0.00	0	
Total For ASC039									0.00	0	
ASC04: On 21/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total ASC040 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total For ASC040								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
ASN02: On 07/12/2033 Spot Bond			5.71000	252.63122	5.71000	252.42523		0.00	0	0	
Total ASN022 SPOT								0.00	0	0	
Total For ASN022								0.00	0	0	
ASN03: On 07/12/2033 Spot Bond			5.81000	229.61191	5.81000	229.42284		0.00	0	0	
Total ASN037 SPOT								0.00	0	0	
Total For ASN037								0.00	0	0	
ASN15: On 31/03/2028 Spot Bond			6.01000	209.16256	6.01000	208.98702		0.00	0	0	
Total ASN154 SPOT								0.00	0	0	
Total For ASN154								0.00	0	0	
ASN19: On 31/01/2038 Spot Bond			5.69000	115.88683	5.69000	115.79195		0.00	0	0	
Total ASN195 SPOT								0.00	0	0	
Total For ASN195								0.00	0	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.35189		0.00	0	0	
Total ASN209 SPOT								0.00	0	0	
Total For ASN209								0.00	0	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.74792		0.00	0	0	
Total ASN278 SPOT								0.00	0	0	
Total For ASN278								0.00	0	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.65316		0.00	0	0	
Total ASN279 SPOT								0.00	0	0	
Total For ASN279								0.00	0	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.63034		0.00	0	0	
Total ASN280 SPOT								0.00	0	0	
Total For ASN280								0.00	0	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.10364		0.00	0	0	
Total ASN286 SPOT								0.00	0	0	
Total For ASN286								0.00	0	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.64825		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 ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.89262				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.22688				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.44500	5.44500	5.44500	116.44524				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.84500	5.84500	5.84500	107.06592				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.94276				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.01883				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.99435				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.61077				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.90000	113.11687	5.90000	113.02234				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.90090				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.46606				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.97039				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.88004				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.88004				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.49812				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.07051				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.97530				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.28018				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	99.96748				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.02319				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.02319				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.09709				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.90162				0.00	0	
Total ASN399 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.87165				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.95499				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.29440				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	102.98938				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.80503				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.88840				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.60500	10.60500	10.60500	99.14205				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.29500	11.29500	11.29500	103.81455				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.74472				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.72139				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.34209				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.06505				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	142.49000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.08000	11.08000	11.08000	103.45790				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.30587				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.98169				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.98169				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.84395				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.65000	96.17756	10.65000	96.09580				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.83000	96.03886	9.83000	95.96335				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.38000	95.05919	10.38000	94.98037				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.38000	95.05919	10.38000	94.98037				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2024 Spot Bond			8.95500	99.96633	8.95500	99.89378				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.90500	99.92856	10.90500	99.84067				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.85500	99.92952	10.85500	99.84202				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.35500	99.87376	10.35500	99.79024				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.35500	99.87376	10.35500	99.79024				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.54469				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.72632				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/01/2026 Spot Bond			10.99000	98.96223	10.99000	99.69981				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.08000	99.50330	11.08000	99.41441				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.94000	99.60974	10.94000	99.52186				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.71127				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.91496				0.00	0	
Total ASN568 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.33573				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	96.13001				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.43000	99.22971	10.43000	99.14614				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.91783				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.71901				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.72888				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.69279				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.52158				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.28415				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.87954				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.63060				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.85293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.61043				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.52684				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.94674				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.00133				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.41470				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.36255				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.30859				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.66797				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.80268				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.53456				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.64992				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	102.23870				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.00050				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.70640				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.82879				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.38834				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.72839				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.70304				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.72839				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.70280				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.91732				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.92148				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.12360				0.00	0	
Total ASN703 SPOT										0.00	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 ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	102.48157				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.88803				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.67358				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.24525				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.56334				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.15293				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.70918				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.60714				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.67215				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.89650				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.90483				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.65639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	99.71824				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.48013				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.44356				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.08384	10.08384	10.08384	102.02158				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.24546				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.78000	10.78000	10.78000	99.43601				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	99.69552				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.71961				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.71934				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 21/12/2026 Spot Bond					0.00000	100.81500				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	100.46850				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82(On 02/04/2026 Spot Bond					0.00000	100.52009				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.29677				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.63634				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	93.23453				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.30740				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	99.85342				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	99.83822				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	100.21660				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	100.19708				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	100.19708				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83(On 31/01/2025 Spot Bond					0.00000	99.69565				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83(On 20/06/2026 Spot Bond					0.00000	100.94389				0.00	0	
Total ASN837 SPOT										0.00	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 ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.99981				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.99982				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.99982				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.91603				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.49739				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.70023				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.70155				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.89659				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.91340				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.60721				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.05794				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	99.72142				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	103.33631				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.54648				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.20705				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.20705				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	101.05860				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	101.05860				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	100.66005				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	100.84328				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	101.00480				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.99649				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88: On 09/03/2028 Spot Bond					0.00000	101.24953				0.00	0	800,000,00
Total ASN885 SPOT										0.00	0	800,000,00
Total For ASN885										0.00	0	800,000,00
ASN88: On 18/04/2029 Spot Bond					0.00000	100.01830				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.67485				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.08731				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.53000	99.82120	11.53000	99.72852				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	94.68640				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	99.73309				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.88817				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.58202				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.62700				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.59944				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.57187				0.00	0	
Total ASN917 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.53588				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.55656				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.53588				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.55656				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	96.93940				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	89.52080				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.96303				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	106.64640				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.02566				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	99.70968				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.97160				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.94080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.91311				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.06721				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.89034				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.89659				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.60721				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	99.69418				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.01319				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.91977				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.87165				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.62996				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	118.41040				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN97: On 20/12/2027 Spot Bond					0.00000	101.05475				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.88830				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	88.10314				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	99.68488				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.93830				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.39522				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	81.09858				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.90038				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.55945				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.73424				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	103.25838				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.88314				0.00	0	
Total ASN992 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	100.97992				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.21130				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.20301				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	101.60740				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.54000	101.37867	7.54000	101.31691				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.60887				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.08555				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.30443				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.73641				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	101.55140				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.76500	100.89550	9.76500	100.81667				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.70609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.00139				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.28000	12.28000	12.28000	103.46040				0.00	0	300,000,00
Total BAYA72 SPOT										0.00	0	300,000,00
Total For BAYA72										0.00	0	300,000,00
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.24326				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.79679				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.76950				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.83756				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.01616				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.53672				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.83507				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.74212				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.72813				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.39410				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.72469				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.06392				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.12927				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.77178				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.75050				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.83946				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.88617				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.85578				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.84185				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.83652				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.84146				0.00	0	
Total BAYB23 SPOT										0.00	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 BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.83987				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	100.86773				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.38500	9.38500	9.38500	97.30755				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	102.25360				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.02593				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	95.86802				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.82673				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.80809				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.77953				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.89579				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.25998				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.49660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	102.02901				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.39867				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.97190				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.99077				0.00	0	500,000,00
Total BID10 SPOT										0.00	0	500,000,00
Total For BID10										0.00	0	500,000,00
BID11 On 15/11/2023 Spot Bond			9.05000	101.91918	9.05000	101.84550				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.29591				0.00	5,000,000,000	5,000,000,00
Total BID13 SPOT										0.00	5,000,000,000	5,000,000,00
Total For BID13										0.00	5,000,000,000	5,000,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.12795				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.66547				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.67826				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.70382				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.27196				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.47100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	79.81000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	60.49700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.30400				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.38646				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.39999				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.01301				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.66058				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	101.71184				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.21132				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.35382				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.89395				0.00	0	
Total BPPF20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF20										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.27803				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	102.05749				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.63858				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.25824				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.55115				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3: On 10/05/2024 Spot Bond					0.00000	101.76659				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF3: On 03/07/2024 Spot Bond					0.00000	100.47400				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF4: On 14/07/2026 Spot Bond					0.00000	100.18402				0.00	0	
Total BPPF40 SPOT										0.00	0	
Total For BPPF40										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			230,000,000,000.00	2,300,000,000	1,150,000,000	
Total BWZJ23 SPOT									10,000,000,000,000.00	2,300,000,000	1,150,000,000	
Total For BWZJ23									10,000,000,000,000.00	2,300,000,000	1,150,000,000	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.63236				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	102.21224				0.00	4,400,000,000	2,200,000,000
Total BWZJ25 SPOT										0.00	4,400,000,000	2,200,000,000
Total For BWZJ25										0.00	4,400,000,000	2,200,000,000
BYA10: On 30/09/2026 Spot Bond					0.00000	100.73652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.72253				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	100.73867				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	100.72451				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	100.71046				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.36203				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.99732				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.83064				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.08000	103.42077	9.08000	103.34551				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.73000	106.07071	9.73000	105.98858				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.77000	10.77000	10.77000	98.91398				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.68279				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR47 On 28/02/2025 Spot Bond					0.00000	101.88529				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.89966				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.89538				0.00	105,165,600	26,291,40
Total CGR51 SPOT										0.00	105,165,600	26,291,40
Total For CGR51										0.00	105,165,600	26,291,40
CGR52 On 30/06/2025 Spot Bond					0.00000	100.72831				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.80617				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.88517				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.92869				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			10.06500	103.88553	10.06500	103.80241				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	102.40961				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.36744				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.37000	103.07479	11.37000	102.98191				0.00	0	
Total CLN379 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
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			7.40000	161.46352	7.40000	161.30919				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			9.53000	156.57729	9.53000	156.40113				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			9.71000	104.23627	9.71000	104.15573				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.23921				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.30303				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: 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	
CLN51: On 15/03/2025 Spot Bond				100.00000	0.00000	101.05684				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 25/11/2024 Spot Bond					0.00000	100.87063				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	102.01739				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2024 Spot Bond					0.00000	101.11782				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.01866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.61000	99.71020	10.61000	99.62620				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 25/10/2023 Spot Bond					0.00000	99.89764				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.12238				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	160.67600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	100.59545				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.08000	104.06334	10.08000	103.97856				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.13000	103.08204	10.13000	102.99903				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.22000	101.86484	10.22000	101.78210				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 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	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.89339				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.90015				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 24/11/2024 Spot Bond					0.00000	101.60439				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN555 On 17/01/2024 Spot Bond					0.00000	100.13028				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	133.79800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.96522				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.58000	101.09347	10.58000	101.06062				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.08000	102.14636	10.08000	102.06449				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	102.13096				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.61101				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	100.67683				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.89758				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.31000	101.28860	10.31000	101.20562				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.95731				0.00	0	
Total CLN572 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	101.90338				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.03775				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.98422				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.01641				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.53410				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	101.94710				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.01965				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.01725				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.60883				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	102.73301				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	101.55524				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.91794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	102.43412				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59` On 05/12/2026 Spot Bond					0.00000	102.66395				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59; On 05/12/2026 Spot Bond			5.82000	158.29351	5.82000	133.95730				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	101.80542				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59! On 27/06/2024 Spot Bond					0.00000	100.74639				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	101.58867				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59; On 24/11/2024 Spot Bond			9.55000	9.55000	9.55000	100.94001				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	100.51719				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	101.07985				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	100.91794				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60` On 18/06/2024 Spot Bond					0.00000	100.91794				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			9.13500	9.13500	9.13500	103.62343				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.98086				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	101.35069				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.32677				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.11286				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.62408				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	99.91916				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.61926				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.26560				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.53288				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.17100				0.00	0	
Total CLN616 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.97498				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.45930				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	102.19759				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.50022				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	101.85913				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	102.93549				0.00	0	1,010,000,00
Total CLN627 SPOT										0.00	0	1,010,000,00
Total For CLN627										0.00	0	1,010,000,00
CLN627 On 31/07/2034 Spot Bond			13.32000	61.98630	13.32000	81.17676				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.77229				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.78000	101.73094	10.78000	101.64245				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.85400				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.75043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.36230				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.97404				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.75683				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.58451				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.84887				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	102.97644				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.95147				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.10530				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.58940				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.91258				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	102.27995				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond					0.00000	100.91344				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.94064				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.45573				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.84887				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.84887				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 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	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.99670				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.56230				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.24870				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	130.21100				0.00	0	
Total CLN663 SPOT										0.00	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 CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	154.04000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	103.49038				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.07452				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	101.76200				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	101.96856				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			6.27247	165.87946	6.27247	133.27095				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.27247	165.87946	6.27247	133.27181				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.99420				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.06256				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.86341				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.44425				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.21211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/12/2026 Spot Bond					0.00000	100.84665				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	100.85956				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	102.05528				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.94397				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.94375				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	104.65590				0.00	0	2,050,000.00
Total CLN690 SPOT										0.00	0	2,050,000.00
Total For CLN690										0.00	0	2,050,000.00
CLN690 On 26/09/2023 Spot Bond					0.00000	100.69903				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/12/2026 Spot Bond					0.00000	100.87971				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	102.12251				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.55419				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.08319				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	105.04555				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70(On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.04868				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70(On 12/02/2025 Spot Bond					0.00000	102.15240				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70(On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.10075				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70(On 19/08/2025 Spot Bond					0.00000	102.09673				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70(On 11/09/2026 Spot Bond					0.00000	101.63573				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70(On 26/08/2025 Spot Bond					0.00000	100.86407				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.21406				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.45193				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71(On 11/03/2024 Spot Bond					0.00000	101.01556				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71(On 12/02/2024 Spot Bond					0.00000	101.75725				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN71(On 21/06/2025 Spot Bond					0.00000	100.87151				0.00	0	
Total CLN714 SPOT										0.00	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 CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.87151				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.87151				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	80.27258				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.04288				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	79.28957				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	79.60567				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.33639				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	80.30176				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.83202				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.83202				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.83202				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.84008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.84008				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.84008				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.74800				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.76298				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.38689				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.87968				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.05342				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	93.75969				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/12/2023 Spot Bond					0.00000	101.17305				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	119.90600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.56420				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	101.83176				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.68982				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	103.23647				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	102.58950				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.41006				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2023 Spot Bond					0.00000	100.87569				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.38191				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	102.97546				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	101.22906				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.49550				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	103.66211				0.00	0	
Total CLN752 SPOT										0.00	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 CLN752										0.00	0	
CLN75: 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	
CLN75: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.79947				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75: On 31/01/2030 Spot Bond					0.00000	100.52217				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75: 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	
CLN76: On 22/04/2026 Spot Bond					0.00000	99.95527				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76: On 31/07/2024 Spot Bond					0.00000	102.54983				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76: On 12/02/2025 Spot Bond					0.00000	101.89815				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	99.96711				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.29102				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	99.79947				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: 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	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.85058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 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	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.00680				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.16951				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.38556				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	102.91189				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.69123				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.52000	5.52000	5.52000	110.46892				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.53825				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 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	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.73119				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	102.17447				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78(On 31/01/2027 Spot Bond					0.00000	102.18539				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	104.45313				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	102.23998				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	102.26400				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	100.65804				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	100.65804				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	113.96000				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	113.79267				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	102.39300				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	102.39300				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	103.09016				0.00	0	
Total CLN794 SPOT										0.00	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 CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.39300				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.65811				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.39300				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.39316				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.40362				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.40362				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.61403				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.46298				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	105.37955				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	102.19194				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	102.41465				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.62106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	102.26182				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.38500	97.38073	9.38500	97.30755				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.83506				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	102.39300				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	102.39324				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	102.41465				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	102.17447				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.39300				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.39324				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.65812				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82 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	
CLN82 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	
CLN82 On 31/07/2025 Spot Bond					0.00000	102.39324				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	102.39324				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	102.39286				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	102.39324				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	90.71097				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	102.39300				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	103.58495				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	101.36846				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	102.39286				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.50500	9.50500	9.50500	102.84675				0.00	0	
Total CLN833 SPOT										0.00	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 CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	101.60707				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	101.60721				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	101.60721				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	101.60710				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	100.66011				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	100.89076				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 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	
CLN84 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	
CLN84 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	
CLN84 On 07/09/2026 Spot Bond					0.00000	101.24762				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	100.65812				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	100.65811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.65772				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.53522				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.83441				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.89659				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.93158				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.98401				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.00064				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.89186				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.57759				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	86.61006				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	102.39324				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN86 On 20/06/2027 Spot Bond					0.00000	100.93824				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.88826				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.21043				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	102.62225				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	85.86156				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	102.13095				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	102.15266				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	102.14174				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	86.12814				0.00	0	
Total CLN872 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.60707				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	100.90909				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	102.90698				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	102.90698				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	102.12643				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	100.51719				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	100.51478				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88: On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.23788				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	102.11988				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.02096				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.82965				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.82965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	80.65313				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	80.80019				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.89000	5.89000	5.89000	128.53542				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	108.06649				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.97992				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 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	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.93663				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	102.39324				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.91478				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.60707				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.65804				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN897 On 02/04/2026 Spot Bond					0.00000	100.49546				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 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	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.20761				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.71994				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.56500	11.56500	11.56500	102.81120				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 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	
CLN903 On 20/12/2027 Spot Bond			11.16500	11.16500	11.16500	101.05560				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.16784				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.03384				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.97409				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.19412				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	98.38300				0.00	0	
Total CLN908 SPOT										0.00	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 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	100.98006				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	102.96377				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	102.39271				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.97581				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	101.11673				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	101.53901				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.89330				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	101.60728				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	101.60728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN92 On 28/02/2026 Spot Bond					0.00000	101.60714				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN92 On 28/02/2026 Spot Bond					0.00000	101.60714				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN92 On 20/06/2030 Spot Bond					0.00000	101.08292				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	101.02393				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	101.02974				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	101.03805				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	101.03390				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN92 On 31/01/2026 Spot Bond					0.00000	102.39271				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	99.26950				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN932 On 20/06/2028 Spot Bond					0.00000	101.04221				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			12.56000	12.56000	12.56000	99.71612				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN935 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN936 On 20/03/2026 Spot Bond					0.00000	101.22106				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN937 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	
CLN938 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	
CLN939 On 20/06/2028 Spot Bond					0.00000	100.86408				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	101.13811				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	101.10035				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.65796				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN943 On 31/03/2031 Spot Bond					0.00000	100.65796				0.00	0	
Total CLN943 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN943										0.00	0	
CLN944 On 31/03/2028 Spot Bond					0.00000	100.65998				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.97570				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.85908				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond					0.00000	100.98818				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN948 On 20/06/2030 Spot Bond					0.00000	101.08375				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.01312				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN950 On 20/06/2028 Spot Bond					0.00000	101.13351				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN951 On 31/03/2026 Spot Bond					0.00000	100.65811				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN952 On 23/09/2026 Spot Bond					0.00000	100.86409				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.02974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.90081				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	100.98818				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	101.47877				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	101.41239				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN959 On 30/09/2026 Spot Bond					0.00000	100.78117				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN960 On 20/06/2026 Spot Bond					0.00000	100.49026				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.37000	101.18468	11.37000	101.09300				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.49000	100.16125	11.49000	100.06957				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.14000	93.01989	13.14000	92.92291				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.73000	93.00111	11.73000	92.91426				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.57590				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY03 On 21/11/2024 Spot Bond			10.48000	10.48000	10.48000	101.68003				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.33885				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.73025				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.31776				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.95061				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.93934				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.95487				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.18324				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	100.91613				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	100.93859				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.48000	104.27611	9.48000	104.19610				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	104.16208	9.69000	104.08043				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.16208	9.69000	104.08043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.68000	96.13579	10.68000	100.74422				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.80500	101.44299	10.80500	101.35457				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	104.33759	10.10000	104.25243				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.33759	10.10000	104.25243				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	100.38758				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.62039				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.47639				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.57123				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.34107				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	102.22057				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.47530				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.66664				0.00	0	
Total DVFB26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB26										0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	99.69063				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	99.00006				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	101.85879				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.02115				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2: On 15/12/2026 Spot Bond					0.00000	103.63591				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2: On 15/12/2028 Spot Bond					0.00000	104.68806				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.97000	119.47271	5.97000	119.37314				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.89000	101.18661	5.89000	101.10212				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	152.43493	2.25000	152.35271				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.32500	158.25801	5.32500	158.13419				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.22000	142.87435	5.22000	142.76378				0.00	0	150,000,00
Total EL29 SPOT										0.00	0	150,000,00
Total For EL29										0.00	0	150,000,00
EL30 On 29/07/2030 Spot Bond			5.22000	136.59327	5.22000	136.48661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.79000	121.83465	5.79000	121.73453				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.76000	105.15166	5.76000	105.06496				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	152.43493	2.25000	152.35271				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	204.01678				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	200.70791				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	188.01796				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	156.54412				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	155.49379				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	151.34100				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	140.72291				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	135.47019				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	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
ELN014 On 21/05/2024 Spot Bond					0.00000	137.61309				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	114.09281				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	110.20158				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	123.86573				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.79000	101.63992	10.79000	101.55288				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.15500	13.15500	13.15500	93.42736				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.20500	13.20500	13.20500	96.90170				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.88000	10.88000	10.88000	100.03161				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.88000	10.88000	10.88000	99.57382				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			12.69000	12.69000	12.69000	95.58456				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.81000	11.81000	11.81000	97.79038				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.19000	15.19000	15.19000	90.76070				0.00	0	
Total EMM09P SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.21803				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.32545				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.42429				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.41065				0.00	0	500,000,00
Total EPF022 SPOT										0.00	0	500,000,00
Total For EPF022										0.00	0	500,000,00
EPF023 On 07/09/2026 Spot Bond					0.00000	101.25950				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.44769				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.09500				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.88809				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.80975				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.97688				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.72665				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.75647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.29185				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	99.72808				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.80729				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.30411				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	102.12235				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	101.74872				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT011 On 11/11/2025 Spot Bond					0.00000	101.82226				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	102.33565				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.75193				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.80509				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.77842				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	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
ERS3C On 17/05/2027 Spot Bond					0.00000	101.83159				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.77874				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.74964				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.76976				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.80488				0.00	0	
Total ERS31 SPOT										0.00	0	
Total For ERS31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.84019				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.86667				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.68000	98.15520	9.68000	98.07917			95,992,688,000.00	9,916,600	2,489,858,30	
Total ES26 SPOT									95,992,688,000.00	9,916,600	2,489,858,30	
Total For ES26									95,992,688,000.00	9,916,600	2,489,858,30	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.40576	7.85000	102.34115			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.42500	74.67838	12.43000	74.58231			89,445,090,000.00	7,198,800	2,323,669,00	
Total ES33 SPOT									89,445,090,000.00	7,198,800	2,323,669,00	
Total For ES33									89,445,090,000.00	7,198,800	2,323,669,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.65564	7.50000	102.59405			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			12.92500	71.08971	12.94000	70.93913			77,131,230,000.00	5,967,600	27,133,80	
Total ES42 SPOT									77,131,230,000.00	5,967,600	27,133,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES42										77,131,230,000.00	5,967,600	27,133,80
ES42/R On 25/04/2042 Spot Bond			8.50000	102.06806	8.50000	101.99844				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.68000	11.68000	11.68000	98.83214				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.72000	14.72000	14.72000	91.75732				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.71985				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.80952				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.72808				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.42658				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.60067				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.16737				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	102.16267				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.89202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total FIG02 SPOT										0.00	0	
Total For FIG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.42448				0.00	0	
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.66456				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.68088				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.24707				0.00	400,000,000	53,520,000,00
Total FRB24 SPOT										0.00	400,000,000	53,520,000,00
Total For FRB24										0.00	400,000,000	53,520,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.95396				0.00	200,000,000	29,040,000,00
Total FRB25 SPOT										0.00	200,000,000	29,040,000,00
Total For FRB25										0.00	200,000,000	29,040,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.05752				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.46000	103.18926	9.46000	103.11110				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.18892				0.00	107,467,200	26,866,80
Total FRB28 SPOT										0.00	107,467,200	26,866,80
Total For FRB28										0.00	107,467,200	26,866,80
FRB29 On 19/04/2026 Spot Bond					0.00000	101.86625				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.38000	99.21719	9.38000	99.14266				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB31 On 24/11/2026 Spot Bond					0.00000	102.29811				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.61245				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.85216				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.85527				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	102.38344				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB36 On 14/09/2033 Spot Bond					0.00000	101.05141				0.00	0	3,200,000,00
Total FRB36 SPOT										0.00	0	3,200,000,00
Total For FRB36										0.00	0	3,200,000,00
FRBI23 On 07/12/2023 Spot Bond			5.17200	332.36415	5.17200	332.10791				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	167.21249				0.00	0	20,000,00
Total FRBI25 SPOT										0.00	0	20,000,00
Total For FRBI25										0.00	0	20,000,00
FRBI28 On 31/03/2028 Spot Bond			5.07000	217.71654	5.07000	217.55014				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.39000	5.39000	5.39000	116.77978				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.81000	5.81000	5.81000	229.42284				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.80000	97.96063	5.80000	97.88005				0.00	0	
Total FRBI46 SPOT										0.00	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 FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.84000	95.66648	5.84000	95.58773				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			9.62000	9.62000	9.62000	88.86705				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.62000	9.62000	9.62000	87.91153				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			6.00000	6.00000	6.00000	166.39295				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	102.00063				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.25079				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.34818				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.33505				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.28402				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.82933				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.84757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297: On 20/06/2024 Spot Bond					0.00000	101.18432				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC307: On 11/11/2024 Spot Bond					0.00000	103.06875				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303: On 31/05/2024 Spot Bond					0.00000	101.63499				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC304: On 06/11/2023 Spot Bond					0.00000	102.34922				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306: On 31/05/2024 Spot Bond					0.00000	102.11468				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309: On 20/06/2024 Spot Bond					0.00000	100.86753				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310: On 20/12/2024 Spot Bond					0.00000	100.93667				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311: On 20/06/2024 Spot Bond					0.00000	100.98838				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314: On 13/10/2026 Spot Bond					0.00000	99.77064				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316: On 15/09/2033 Spot Bond					0.00000	101.07415				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317: On 31/07/2034 Spot Bond					0.00000	102.32249				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC311 On 20/12/2024 Spot Bond					0.00000	100.93000				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC311 On 20/12/2026 Spot Bond					0.00000	100.04149				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.06608				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC321 On 20/06/2026 Spot Bond					0.00000	100.94229				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC321 On 02/04/2024 Spot Bond					0.00000	100.49789				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC321 On 06/11/2023 Spot Bond					0.00000	101.91939				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.71498				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC331 On 07/12/2023 Spot Bond					0.00000	101.29871				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC341 On 20/02/2024 Spot Bond					0.00000	101.68582				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.94143				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 20/12/2025 Spot Bond					0.00000	100.53550				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC341 On 27/03/2024 Spot Bond					0.00000	101.06691				0.00	0	
Total FRC347 SPOT										0.00	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 FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.50877				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.42055				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.28450				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.53848				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.44924				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.44743				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	102.43525				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	102.45331				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	102.41897				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	102.35471				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2024 Spot Bond					0.00000	100.59507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	102.14930				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.68867				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.00242				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	92.13201				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.60190				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.44267				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.88572				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.90869				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.74634				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.71812				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.71812				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38(On 16/02/2025 Spot Bond					0.00000	101.69088				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.69088				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.36909				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	102.08433				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	100.75789				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	102.51081				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2024 Spot Bond					0.00000	100.39962				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	99.99978				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	99.99936				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.73664				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.67347				0.00	0	
Total FRC401 SPOT										0.00	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 FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.88868				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	92.00674				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	89.39348				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	102.85952				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.49344				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.24646				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	97.98449				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	97.44425				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	102.51085				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.73070				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.75502				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.46988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.67654				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	103.74751				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	101.72526				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.73725				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 27/09/2028 Spot Bond					0.00000	100.83441				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.84722				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.84722				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.63521				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 30/09/2027 Spot Bond					0.00000	100.66011				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.68818				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	100.97486				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/08/2027 Spot Bond					0.00000	101.38904				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.51078				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.45748				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.52648				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.59684				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.96737				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.13835				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.15047				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.62110				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.62110				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.99656				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.89411				0.00	0	
Total FRC444 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	102.32743				0.00	0	1,980,000,00
Total FRC445 SPOT										0.00	0	1,980,000,00
Total For FRC445										0.00	0	1,980,000,00
FRC44: On 31/08/2027 Spot Bond					0.00000	101.60732				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.15379				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.60732				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.62110				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.00477				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.64874				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	102.32743				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	102.30449				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45: On 20/06/2028 Spot Bond					0.00000	100.90076				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	99.99953				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.02569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	101.81301				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC457 On 20/12/2029 Spot Bond					0.00000	100.95901				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC458 On 31/07/2025 Spot Bond					0.00000	102.68274				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC459 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC460 On 30/04/2025 Spot Bond					0.00000	102.67004				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC461 On 30/04/2026 Spot Bond					0.00000	102.51085				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC462 On 20/04/2032 Spot Bond					0.00000	100.03026				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC463 On 20/03/2026 Spot Bond					0.00000	100.85087				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC464 On 06/11/2024 Spot Bond					0.00000	102.02625				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC465 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC466 On 20/12/2023 Spot Bond					0.00000	100.91768				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC468 On 31/08/2027 Spot Bond					0.00000	101.53836				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC469 On 31/01/2028 Spot Bond					0.00000	101.85709				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC470 On 31/07/2023 Spot Bond			9.99000	278.64539	9.99000	106.30379				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC471 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	
FRC472 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	
FRC473 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	
FRC474 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	
FRC475 On 31/07/2023 Spot Bond			4.68200	4.68200	4.68200	101.33075				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC476 On 20/06/2026 Spot Bond					0.00000	100.67593				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC477 On 20/06/2026 Spot Bond					0.00000	100.66347				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC478 On 07/12/2033 Spot Bond					0.00000	100.80356				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC479 On 31/03/2032 Spot Bond					0.00000	100.37633				0.00	0	
Total FRC479 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.34000	111.76336	5.34000	111.67579				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.64000	116.55813	5.64000	116.46317				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.08883				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.03481				0.00	720,000,000	360,000,00
Total FRJ24 SPOT										0.00	720,000,000	360,000,00
Total For FRJ24										0.00	720,000,000	360,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.58743				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.79479				0.00	0	1,000,000,00
Total FRJ26 SPOT										0.00	0	1,000,000,00
Total For FRJ26										0.00	0	1,000,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.02965				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.80883				0.00	0	1,210,000,00
Total FRJ27S SPOT										0.00	0	1,210,000,00
Total For FRJ27S										0.00	0	1,210,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.49222				0.00	0	1,000,000,00
Total FRJ28 SPOT										0.00	0	1,000,000,00
Total For FRJ28										0.00	0	1,000,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.40937				0.00	0	990,000,00
Total FRJ29 SPOT										0.00	0	990,000,00
Total For FRJ29										0.00	0	990,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.46260				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.14936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.66892				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.76782				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond					0.00000	105.00426				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	117.35492				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.81105				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.75000	115.08732	5.75000	116.95600				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.69000	231.91665	5.69000	231.72790				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.94000	112.59818	5.94000	114.46709				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.69000	5.69000	5.69000	231.72790				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			5.10000	166.97161	5.10000	168.58846				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	117.88975	3.70500	119.39393				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS119 On 31/01/2038 Spot Bond			5.69000	115.88683	5.69000	117.75547				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.81000	229.61191	5.81000	229.42284				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.81000	229.61191	5.81000	229.42284				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			5.08000	167.02061	5.08000	168.63770				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.89000	228.09055	5.89000	227.90129				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.89000	113.24697	5.89000	115.11583				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.27000	215.86307	5.27000	215.69462				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.64000	103.96287	6.64000	105.83283				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.27000	215.86307	5.27000	215.69462				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.27000	215.86307	5.27000	215.69462				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.40000	218.66968	6.40000	218.47937				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.59000	104.55287	6.59000	106.42275				0.00	0	
Total FRS134 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.89000	5.89000	5.89000	115.11583				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.68000	116.02073	5.68000	117.88934				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.58000	213.02622	5.58000	212.85474				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.17000	222.85963	6.17000	222.66976				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.71000	211.84946	5.71000	211.67674				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.71000	211.84946	5.71000	211.67674				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.11100	217.33509	5.11100	217.16825				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.85000	165.14825	5.85000	166.75618				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			6.06000	208.71860	6.06000	208.54262				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.10000	208.36423	6.10000	208.18786				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.82000	165.22066	5.82000	166.82895				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.57500	213.07163	5.57500	212.90020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.11000	6.11000	6.11000	208.09929				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	99.91569				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	100.86082				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.69533				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	210.42123				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	157.40204				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	227.58578				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	249.69564				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.92834				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	102.08588				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	101.90976				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.60063				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.19426				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.68150				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	101.33442				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	100.85938				0.00	0	
Total FRS225 SPOT										0.00	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 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	101.87635				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	100.53362				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.29853				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	73.73878				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.60484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	125.76535				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.07262				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	106.53114				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.32630				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	138.07330				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.91717				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.66584				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 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	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.65325				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 22/06/2026 Spot Bond					0.00000	140.29608				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.65614				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.65381				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.75153				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.04277				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.88990				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.67697				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.56500	10.56500	10.56500	98.24935				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.56500	10.56500	10.56500	98.24935				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	99.89129				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	99.12906				0.00	0	
Total FRS288 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS288										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	99.14159				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	110.25758				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	101.79870				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	102.51085				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	122.00955				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.88000	9.88000	9.88000	103.55706				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.92001				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	101.19180				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	102.03895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.19210				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	100.66001				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	105.18966				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS317 On 17/11/2023 Spot Bond			4.59000	4.59000	4.59000	100.58478				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS318 On 26/04/2024 Spot Bond					0.00000	93.67951				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS320 On 13/05/2024 Spot Bond					0.00000	106.37127				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS321 On 16/05/2028 Spot Bond					0.00000	96.24366				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS322 On 20/11/2023 Spot Bond					0.00000	97.21446				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS323 On 31/07/2023 Spot Bond			9.52450	291.95512	9.52450	103.07093				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.69000	292.17649	9.69000	103.09740				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS326 On 31/07/2023 Spot Bond			9.35000	106.04819	9.35000	103.04302				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.44000	106.09197	9.44000	103.05741				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS328 On 31/07/2023 Spot Bond			9.40000	106.07251	9.40000	103.05101				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS329 On 01/06/2028 Spot Bond					0.00000	112.83238				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS330 On 01/06/2030 Spot Bond					0.00000	101.46873				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS331 On 31/03/2026 Spot Bond					0.00000	100.66019				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS332 On 30/04/2026 Spot Bond					0.00000	101.54932				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS333 On 07/03/2028 Spot Bond					0.00000	101.44621				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS334 On 21/12/2027 Spot Bond					0.00000	100.86421				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS335 On 06/07/2028 Spot Bond					0.00000	101.34909				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS336 On 10/07/2028 Spot Bond					0.00000	102.14941				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS337 On 16/02/2027 Spot Bond					0.00000	100.73181				0.00	0	
Total FRS337 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS337										0.00	0	
FRS33 On 15/07/2024 Spot Bond					0.00000	100.12043				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS33 On 17/07/2026 Spot Bond					0.00000	104.24066				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS34 On 19/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
Total FRS340 SPOT										0.00	0	8,000,000.00
Total For FRS340										0.00	0	8,000,000.00
FRS34 On 19/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
Total FRS341 SPOT										0.00	0	8,000,000.00
Total For FRS341										0.00	0	8,000,000.00
FRS36 On 07/12/2023 Spot Bond			4.81200	4.81200	4.81200	332.55503				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.19200	333.55912	4.19200	333.32787				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	332.87868				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	102.07448				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.59000	105.93683	5.59000	105.85093				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.18000	65.07068	5.18000	112.57466				0.00	0	80,000.00
Total FRS81 SPOT										0.00	0	80,000.00
Total For FRS81										0.00	0	80,000.00
FRS85 On 31/01/2025 Spot Bond			4.97000	4.97000	4.97000	168.90883				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.25000	5.25000	5.25000	168.21985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	331.56307			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.28000	103.13375	9.28000	103.05709			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.23000	100.87995	9.23000	100.80454			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.49000	102.96007	9.49000	102.88186		1,035,009,768,000.00		109,063,200	27,526,500
Total FRX26 SPOT								1,035,009,768,000.00		109,063,200	27,526,500
Total For FRX26								1,035,009,768,000.00		109,063,200	27,526,500
FRX27 On 07/03/2027 Spot Bond			9.81000	104.96178	9.81000	104.87986			0.00	0	50,000,000
Total FRX27 SPOT									0.00	0	50,000,000
Total For FRX27									0.00	0	50,000,000
FRX28 On 26/07/2028 Spot Bond			10.02000	100.33169	10.02000	100.25043			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.50000	101.20437	10.50000	101.11857			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.76500	97.55694	10.76500	97.47221		11,847,959,000.00		1,100,600	550,300
Total FRX31 SPOT								11,847,959,000.00		1,100,600	550,300
Total For FRX31								11,847,959,000.00		1,100,600	550,300
FRX32 On 31/03/2032 Spot Bond			10.86000	101.39163	10.86000	101.30377			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.64000	68.02940	12.64000	67.96109			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.56023			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.53250				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.49168				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.73032				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.52756				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2026 Spot Bond					0.00000	100.02487				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.02525				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.09027				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	101.67532				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.47182				0.00	0	2,000,000.00
Total GH5A31 SPOT										0.00	0	2,000,000.00
Total For GH5A31										0.00	0	2,000,000.00
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.52129				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.86096				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.99000	118.29509	4.99000	118.20543				0.00	0	
Total GRL35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.11596				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.18900	102.87361	9.18900	102.79759				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.60384				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.89000	104.22279	7.89000	104.15670				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.95311				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.75588				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.24021				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.64586				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.20721				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.64423				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.44101				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.35267				0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	1,500,000.00
Total For GRT32										0.00	0	1,500,000.00
GRT33 On 18/04/2026 Spot Bond					0.00000	100.94648				0.00	0	600,000.00
Total GRT33 SPOT										0.00	0	600,000.00
Total For GRT33										0.00	0	600,000.00
GRT34 On 18/04/2029 Spot Bond					0.00000	100.74999				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.92049				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.18894				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.73516				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.90641				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.39099				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.20943				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.44935				0.00	0	100,000.00
Total GRT48 SPOT										0.00	0	100,000.00
Total For GRT48										0.00	0	100,000.00
GRT49 On 10/06/2025 Spot Bond					0.00000	101.21716				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.65275				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT51 On 14/12/2029 Spot Bond					0.00000	101.03157				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.07134				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.97406				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.78677				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	101.26583				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	101.31500				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.75237				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.51000	9.51000	9.51000	100.41321			2,092,200,000,000.00		220,000,000	110,000,000
Total H10T5 SPOT									2,092,200,000,000.00		220,000,000	110,000,000
Total For H10T5									2,092,200,000,000.00		220,000,000	110,000,000
H10T6 On 21/08/2025 Spot Bond					0.00000	101.56420				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H116T4 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			269,546,240,000,000.00		42,695,462,400	21,347,731,200
Total H116T4 SPOT									269,546,240,000,000.00		42,695,462,400	21,347,731,200
Total For H116T4									269,546,240,000,000.00		42,695,462,400	21,347,731,200
H120T2 On 04/10/2023 Spot Bond					0.00000	100.45071				0.00	0	
Total H120T2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.53343				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.15445				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.97260				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	101.13896				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.65811				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	105.56043				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.35126				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.88287				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.67810				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.07101				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.39156				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.05231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	102.22854				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	102.05136				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.43392				0.00	1,600,000,000	1,100,000,000
Total HILB17 SPOT										0.00	1,600,000,000	1,100,000,000
Total For HILB17										0.00	1,600,000,000	1,100,000,000
HILB18 On 05/04/2028 Spot Bond					0.00000	100.44291				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.47200	332.00006	5.47200	331.73624				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	331.30148				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.79000	102.08860	10.79000	101.99973				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.49000	76.95627	5.49000	112.86709				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.44000	80.96653	12.44000	80.88560			25,258,176,000.00		2,030,400	4,401,034,800
Total HWAY34 SPOT									25,258,176,000.00		2,030,400	4,401,034,800
Total For HWAY34									25,258,176,000.00		2,030,400	4,401,034,800
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.11802	100.00000	9.05696				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.46000	80.09039	12.46000	80.01021				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.11139	100.00000	9.05037			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			4.40000	168.69780	4.40000	168.57726		58,197,918,240,000.00	13,226,799,600	438,320,945,400	
Total I2025 SPOT								58,197,918,240,000.00	13,226,799,600	438,320,945,400	
Total For I2025								58,197,918,240,000.00	13,226,799,600	438,320,945,400	
I2029 On 31/03/2029 Spot Bond			4.55000	122.11538	4.52000	122.21943		768,125,380,750,000.00	168,818,765,000	369,931,497,600	
Total I2029 SPOT								768,125,380,750,000.00	168,818,765,000	369,931,497,600	
Total For I2029								768,125,380,750,000.00	168,818,765,000	369,931,497,600	
I2031 On 31/01/2031 Spot Bond			4.41000	100.85125	4.41000	100.77909		0.00	0	1,700,000,000	
Total I2031 SPOT								0.00	0	1,700,000,000	
Total For I2031								0.00	0	1,700,000,000	
I2033 On 28/02/2033 Spot Bond			4.84000	116.55040	4.84000	116.46369		919,702,089,152,000.00	190,021,092,800	377,213,820,000	
Total I2033 SPOT								919,702,089,152,000.00	190,021,092,800	377,213,820,000	
Total For I2033								919,702,089,152,000.00	190,021,092,800	377,213,820,000	
I2038 On 31/01/2038 Spot Bond			4.97000	126.01083	4.99000	125.62006		128,915,133,242,000.00	25,938,658,600	433,283,503,900	
Total I2038 SPOT								128,915,133,242,000.00	25,938,658,600	433,283,503,900	
Total For I2038								128,915,133,242,000.00	25,938,658,600	433,283,503,900	
I2046 On 31/03/2046 Spot Bond			5.00000	110.57513	5.00000	110.49122		63,565,723,000,000.00	12,713,144,600	433,816,580,000	
Total I2046 SPOT								63,565,723,000,000.00	12,713,144,600	433,816,580,000	
Total For I2046								63,565,723,000,000.00	12,713,144,600	433,816,580,000	
I2050 On 31/12/2050 Spot Bond			5.00000	110.17082	4.99000	110.27762		547,372,939,500,000.00	109,474,587,900	378,017,102,900	
Total I2050 SPOT								547,372,939,500,000.00	109,474,587,900	378,017,102,900	
Total For I2050								547,372,939,500,000.00	109,474,587,900	378,017,102,900	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.73864		0.00	0		
Total IBG01 SPOT								0.00	0		
Total For IBG01								0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	101.55157		0.00	0		
Total IBG02 SPOT								0.00	0		
Total For IBG02								0.00	0		
IBL109 On 07/12/2023 Spot Bond			5.27200	332.24269	5.27200	331.98392		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL124 On 14/02/2024 Spot Bond					0.00000	101.99434		0.00	0		
Total IBL124 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.86213				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.16066				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.59143				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.37796				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.86187				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.78136				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.87591				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.51641				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.37448				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.40536				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.54928				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	102.12373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.40728				0.00	280,000,000	140,000,00
Total IBL162 SPOT										0.00	280,000,000	140,000,00
Total For IBL162										0.00	280,000,000	140,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.21393				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.71987				0.00	0	800,000,00
Total IBL167 SPOT										0.00	0	800,000,00
Total For IBL167										0.00	0	800,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	101.77467				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.24315				0.00	300,000,000	150,000,00
Total IBL177 SPOT										0.00	300,000,000	150,000,00
Total For IBL177										0.00	300,000,000	150,000,00
IBL178 On 19/07/2026 Spot Bond					0.00000	100.12850				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.42465				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.61097				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.26812				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.74274				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.29525				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL197 On 08/11/2023 Spot Bond					0.00000	101.20712				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.82215				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.18434				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.88116				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.44441				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.80132				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.92952				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.54004				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.69502				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.64057				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.90939				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.85545				0.00	0	
Total IBL217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.45067				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.10997				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.44000	8.44000	8.44000	100.84692				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.90279				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.49589				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.44403				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.27634				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.21272				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.70891				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.85864				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.84715				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.34000	9.34000	9.34000	99.97418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.61739				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.63223				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.64966				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.46140				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.42990				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond			8.98000	8.98000	8.98000	100.14063				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.01652				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	100.06822				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/01/2024 Spot Bond					0.00000	99.85165				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.84656				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.90435				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL244 On 16/08/2027 Spot Bond			10.24500	10.24500	10.24500	100.51573				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.78736				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.72763				0.00	0	2,831,000,00
Total IBL247 SPOT										0.00	0	2,831,000,00
Total For IBL247										0.00	0	2,831,000,00
IBL248 On 30/03/2024 Spot Bond			8.39000	100.87580	8.39000	100.80754				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.26106				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.96413				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.42674				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.15245				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.01876				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.00844				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.11540				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	102.01063				0.00	0	
Total IBL261 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	102.05441				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	102.28260				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.52222				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.43545				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.69992				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.54938				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.11059				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.31289				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.26218				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.67000	104.74863	9.67000	104.66669				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.66283				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.92000	101.10548	9.92000	101.02571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			11.20500	102.49666	11.20500	102.42137				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.48000	102.30738	10.48000	102.22177				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.03692				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.37649				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.94399				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.94717				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.56287				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.84371				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.23000	100.38358	9.23000	100.30937				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.12203				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.70797				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	103.45298				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.80824				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.36344				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.54302				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.75417				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.37270				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.74727				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.60363				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.10777				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.83535				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.33649				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.50861				0.00	0	
Total IPF32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.00844				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.55156				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.56750				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.52755				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.55956				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.56750				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.32587				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.19633				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.51154				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.54572				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.15604				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.91657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.29127				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.61000	99.08097	8.61000	99.01253				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.22797				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.62000	99.85407	7.62000	103.39914				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.18016				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.66000	102.79818	8.66000	102.72572				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.23244				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.60000	102.77481	8.60000	102.70286				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.72740				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	100.50470				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.84000	101.50588	8.84000	101.43394				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.53500	9.53500	9.53500	101.73570				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	99.82825				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.74659				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.65715				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.48000	10.48000	10.48000	100.18152				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.39648				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.85000	9.85000	9.85000	99.68997				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.10597				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.82500	8.82500	8.82500	100.01309				0.00	0	
Total IVC230 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.45000	9.45000	9.45000	99.98710				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.47689				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.93663				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.93174				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.57824				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.94496				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.49074				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.93835				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.92414				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.47750				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.63861				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.92747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.93242				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.96546	0.00000	103.14253				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				101.96546	0.00000	103.55678				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	99.99966				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	99.86294				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.40000	8.40000	8.40000	101.52709				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			10.98000	10.98000	10.98000	100.47463				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.95489				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.97986				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.02963				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.49302				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC258 On 13/06/2024 Spot Bond					0.00000	101.07003				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.15471				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.49302				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	99.87233				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.32308				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.26024				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	100.19325				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	102.22910				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.05524				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.73682				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.80973				0.00	0	
Total KAP019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.02105				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.88170				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.63622				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.49944				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.38508				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.52654				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.58682				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.63890				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	101.63106				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	101.65366				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.98000	115.07505	9.98000	114.98372				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.03596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.07971				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.34717				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.32686				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.81095				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.96551				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.61722				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.64981				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.68240				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.17602				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.26177				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.55000	14.55000	14.55000	103.61752				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	101.58418				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.57778				0.00	0	4,520,000.00
Total MBF070 SPOT										0.00	0	4,520,000.00
Total For MBF070										0.00	0	4,520,000.00
MBF07: On 17/09/2024 Spot Bond					0.00000	100.96148				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.58103				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.76624				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.30642				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.33813				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.84796				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.69950				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.65195				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.91126				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.71925				0.00	0	
Total MBP052 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.23000	9.23000	9.23000	108.75509				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.34252				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.57173				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.92472				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.90000	99.37971	9.90000	99.30103				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.46941				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.13000	94.63061	10.13000	94.52281				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.25426				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.49000	99.54760	10.49000	99.46466				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.54900				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.83898				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.27900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.02391				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.37965				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.91592				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.91993				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.74592				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.82500	96.49775	9.82500	96.42108				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	102.68292				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.20268				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.30710				0.00	0	1,280,000,00
Total MTN26 SPOT										0.00	0	1,280,000,00
Total For MTN26										0.00	0	1,280,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.92930				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.59068				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	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
MTN29 On 15/03/2027 Spot Bond					0.00000	102.17415				0.00	160,000,000	470,000,000
Total MTN29 SPOT										0.00	160,000,000	470,000,000
Total For MTN29										0.00	160,000,000	470,000,000
MTN30 On 15/09/2028 Spot Bond					0.00000	102.66411				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.41626				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.90711				0.00	0	100,000,000
Total MTN32 SPOT										0.00	0	100,000,000
Total For MTN32										0.00	0	100,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	101.90661				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.29748				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.81444				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.59622				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	100.60973				0.00	0	200,000,000
Total MTN38 SPOT										0.00	0	200,000,000
Total For MTN38										0.00	0	200,000,000
MTN39 On 29/06/2030 Spot Bond					0.00000	100.62432				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.68112				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.79441				0.00	0	
Total MWAR06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	101.66471				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR On 22/05/2025 Spot Bond					0.00000	101.66483				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR On 22/11/2025 Spot Bond					0.00000	101.61238				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.51493				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.95507				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.05909				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.15459				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.63000	99.78938	9.63000	104.72607				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.74000	99.19354	10.74000	104.34590				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.45477				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	102.83518				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.18106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	102.13219				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.97928				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.19000	103.67026	9.19000	103.59434				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.31000	104.39835	9.31000	104.31965				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.52000	103.51735	9.52000	103.43846				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.29000	104.10660	9.29000	104.02914				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.69000	103.13636	9.69000	103.05683				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.35800	106.70934	8.35800	106.63814				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.73000	106.10090	9.73000	106.01875				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	103.14702				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.07526				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27/ On 10/05/2026 Spot Bond			9.32500	106.64463	9.32500	106.56541				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.00500	104.79814	8.00500	104.72938				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.47000	107.69343	9.47000	107.61088				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.16000	104.31121	9.16000	104.23382				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.90000	102.01842	8.90000	101.94576				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.42674				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.22879				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.53710				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.17138				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.85718				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.78785				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.02922				0.00	240,000,000	120,000,000
Total NBK49B SPOT										0.00	240,000,000	120,000,000

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 NBK49B										0.00	240,000,000	120,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	102.32531				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.84521				0.00	280,000,000	140,000,000
Total NBK52B SPOT										0.00	280,000,000	140,000,000
Total For NBK52B										0.00	280,000,000	140,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	102.29261				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.72269				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	102.32079				0.00	0	
Total NBK55B SPOT										0.00	0	
Total For NBK55B										0.00	0	
NBK56I On 01/08/2026 Spot Bond					0.00000	102.21828				0.00	0	
Total NBK56B SPOT										0.00	0	
Total For NBK56B										0.00	0	
NBK57I On 01/08/2029 Spot Bond					0.00000	102.01447				0.00	0	
Total NBK57B SPOT										0.00	0	
Total For NBK57B										0.00	0	
NBK58I On 24/02/2025 Spot Bond					0.00000	101.65048				0.00	0	
Total NBK58B SPOT										0.00	0	
Total For NBK58B										0.00	0	
NBK59I On 24/02/2027 Spot Bond					0.00000	101.86804				0.00	0	
Total NBK59B SPOT										0.00	0	
Total For NBK59B										0.00	0	
NBK60I On 15/04/2024 Spot Bond					0.00000	100.27771				0.00	0	
Total NBK60B SPOT										0.00	0	
Total For NBK60B										0.00	0	
NBK61I On 21/02/2026 Spot Bond					0.00000	101.43772				0.00	0	
Total NBK61B SPOT										0.00	0	
Total For NBK61B										0.00	0	
NBK62I On 15/04/2028 Spot Bond					0.00000	100.52027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	102.04350				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.54525				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.55662				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.79638				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			10.72500	103.57951	10.72500	103.49132				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88430				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.38000	103.63119	10.38000	103.54573				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88847				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.89497				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.90330				0.00	0	
Total NCLN91 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.32420				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.32420				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.32420				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.73422				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	99.87445				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.89156				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.90311				0.00	0	480,000,00
Total NGL08 SPOT										0.00	0	480,000,00
Total For NGL08										0.00	0	480,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	104.10315				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.69395				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.69000				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.72037				0.00	0	
Total NGLT1B SPOT										0.00	400,000,000	200,000,00
Total For NGLT1B										0.00	400,000,000	200,000,00
NGLT1: On 20/10/2023 Spot Bond					0.00000	100.62687				0.00	400,000,000	200,000,00
Total NGT10 SPOT										0.00	200,000,000	100,000,00
Total For NGT10										0.00	200,000,000	100,000,00
NGT10: On 25/03/2024 Spot Bond					0.00000	102.56716				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 Interest
Total NGT103 SPOT										0.00	200,000,000	100,000,000
Total For NGT103										0.00	200,000,000	100,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	103.26749				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	104.71044				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	105.62932				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	106.15796				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.37219				0.00	1,920,000,000	960,000,000
Total NGT108 SPOT										0.00	1,920,000,000	960,000,000
Total For NGT108										0.00	1,920,000,000	960,000,000
NGT10: On 04/11/2026 Spot Bond					0.00000	102.52322				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	102.23373				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	100.77344				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	101.23531				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	100.77145				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.95179				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	101.22550				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.49858				0.00	0	3,401,000,00
Total NHM016 SPOT										0.00	0	3,401,000,00
Total For NHM016										0.00	0	3,401,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.08516				0.00	0	468,000,00
Total NHM019 SPOT										0.00	0	468,000,00
Total For NHM019										0.00	0	468,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.71749				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.92359				0.00	0	18,800,000,00
Total NHM021 SPOT										0.00	0	18,800,000,00
Total For NHM021										0.00	0	18,800,000,00
NHM02 On 23/09/2027 Spot Bond					0.00000	100.93536				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.99962				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.55216				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.70064				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	101.81624				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.86000	5.86000	5.86000	228.47048				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.08000	5.08000	5.08000	217.45693				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.15500	5.15500	5.15500	166.70758				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.41000	5.41000	5.41000	116.65801				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.74000	5.74000	5.74000	115.12531				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.26000	5.26000	5.26000	168.19531				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	280.40824	3.45000	280.23034				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	166.94130				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.72500	4.72500	4.72500	220.79456				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.87000	219.58850	4.87000	219.42417				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.64000	92.52673	5.64000	118.42670				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.23021				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	149.81759				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.09197				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.53114				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.56544				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.00451				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.24084				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.74666				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.63217				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.77359				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	102.00715				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.18421				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.74449				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.83893				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.58239				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.95487				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.20225				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.72165				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.75782				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.48752				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.93346				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.04970				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.93346				0.00	0	
Total NN107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.63834				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.72226				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.90409				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.89639				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.76000	10.76000	10.76000	101.73070				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.12500	10.12500	10.12500	102.92684				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.15000	10.15000	10.15000	101.79956				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.55072				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.77270				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.69435				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	99.73304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	100.66013				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	100.64716				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	102.85419				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	100.48624				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.44856				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	108.14489				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	153.28000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	140.24000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	155.56000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	153.75000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	150.84837				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 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	101.55768				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.65139				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.62083				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.90916				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	102.28725				0.00	0	
Total NNF103 SPOT										0.00	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 NNF103										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.95528				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.26233				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.72558				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2055 Spot Bond					0.00000	97.65566				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.64816				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.66442				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.87854				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.42955				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.76200				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.69696				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.62506				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.49353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.50000	104.70901	11.50000	104.61308				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	14.95036	100.00000	14.85131				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.47900				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.52712				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.81392				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.85703				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.27065				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.01812				0.00	750,000,000	1,500,000,00
Total NTC36 SPOT										0.00	750,000,000	1,500,000,00
Total For NTC36										0.00	750,000,000	1,500,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.24531				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.99550				0.00	0	500,000,00
Total NTC38 SPOT										0.00	0	500,000,00
Total For NTC38										0.00	0	500,000,00
NTC39 On 14/02/2028 Spot Bond					0.00000	101.73427				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC40 On 12/10/2024 Spot Bond					0.00000	100.23484				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.90622				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.65000	107.24029	8.65000	107.16628				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.13000	108.27652	9.13000	108.19774				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	101.58294				0.00	17,020,000,000	10,110,000,00
Total OML11 SPOT										0.00	17,020,000,000	10,110,000,00
Total For OML11										0.00	17,020,000,000	10,110,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	103.52059				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.69274				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.51519				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.81539				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	101.70836				0.00	2,750,000,000	2,300,000,00
Total OML16 SPOT										0.00	2,750,000,000	2,300,000,00
Total For OML16										0.00	2,750,000,000	2,300,000,00
PARS0 On 13/12/2025 Spot Bond					0.00000	101.46247				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.94985				0.00	0	
Total PARS02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.06982				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.48488				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	103.23592				0.00	0	100,000,00
Total PEP04 SPOT										0.00	0	100,000,00
Total For PEP04										0.00	0	100,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	101.26974				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.44106				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.31590				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.49023				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.45570				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.47652				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.98000	105.31089	8.98000	105.23508			147,990,937,766,000.00	2,355,010,126,700	1,543,413,479,60	
Total R186 SPOT									17,990,937,766,000.00	355,010,126,700	543,413,479,60	
Total For R186									17,990,937,766,000.00	355,010,126,700	543,413,479,60	
R197 On 07/12/2023 Spot Bond			4.20200	333.54689	4.20200	333.31538			129,085,440,000,000.00	30,720,000,000	479,570,000,00	
Total R197 SPOT									129,085,440,000,000.00	30,720,000,000	479,570,000,00	
Total For R197									129,085,440,000,000.00	30,720,000,000	479,570,000,00	
R202 On 07/12/2033 Spot Bond			4.86000	248.63225	4.86000	248.44638			3,042,383,328,000.00	626,004,800	110,783,031,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R202 SPOT									3,042,383,328,000.00	626,004,800	110,783,031,80
Total For R202									3,042,383,328,000.00	626,004,800	110,783,031,80
R2030 On 31/01/2030 Spot Bond			10.29500	89.14275	10.31000	89.00345			090,969,871,935,000.00	2,728,603,193,000	2,149,153,686,60
Total R2030 SPOT									10,969,871,935,000.00	728,603,193,000	149,153,686,60
Total For R2030									10,969,871,935,000.00	728,603,193,000	149,153,686,60
R2032 On 31/03/2032 Spot Bond			10.93000	87.77626	10.94000	87.65003			858,234,682,177,800.00	1,633,873,255,460	2,761,683,631,30
Total R2032 SPOT									8,234,682,177,800.00	633,873,255,460	761,683,631,30
Total For R2032									8,234,682,177,800.00	633,873,255,460	761,683,631,30
R2035 On 28/02/2035 Spot Bond			11.61500	86.27511	11.62000	86.16822			894,665,074,268,500.00	2,143,320,281,900	1,951,171,865,60
Total R2035 SPOT									14,665,074,268,500.00	143,320,281,900	951,171,865,60
Total For R2035									14,665,074,268,500.00	143,320,281,900	951,171,865,60
R2037 On 31/01/2037 Spot Bond			11.96500	76.89964	11.97000	76.79826			004,325,355,338,500.00	1,170,440,898,900	1,780,333,605,30
Total R2037 SPOT									14,325,355,338,500.00	170,440,898,900	780,333,605,30
Total For R2037									14,325,355,338,500.00	170,440,898,900	780,333,605,30
R2040 On 31/01/2040 Spot Bond			12.24000	77.07996	12.25000	76.94671			385,863,803,376,000.00	1,011,916,977,400	1,562,834,277,10
Total R2040 SPOT									15,863,803,376,000.00	011,916,977,400	562,834,277,10
Total For R2040									15,863,803,376,000.00	011,916,977,400	562,834,277,10
R2044 On 31/01/2044 Spot Bond			12.30000	73.46650	12.30000	73.39386			424,962,687,330,000.00	1,254,062,007,100	2,956,164,488,70
Total R2044 SPOT									14,962,687,330,000.00	254,062,007,100	956,164,488,70
Total For R2044									14,962,687,330,000.00	254,062,007,100	956,164,488,70
R2048 On 28/02/2048 Spot Bond			12.24000	76.47037	12.24500	76.36693			944,975,552,088,000.00	2,037,988,198,700	3,536,233,363,60
Total R2048 SPOT									14,975,552,088,000.00	037,988,198,700	536,233,363,60
Total For R2048									14,975,552,088,000.00	037,988,198,700	536,233,363,60
R2053 On 31/03/2053 Spot Bond			12.27000	98.50870	12.27500	98.37489			653,462,266,043,000.00	134,756,500,900	316,805,848,00
Total R2053 SPOT									3,462,266,043,000.00	134,756,500,900	316,805,848,00
Total For R2053									3,462,266,043,000.00	134,756,500,900	316,805,848,00
R209 On 31/03/2036 Spot Bond			11.67500	66.49158	11.68000	66.40567			054,111,203,307,500.00	775,512,736,900	974,241,871,20
Total R209 SPOT									54,111,203,307,500.00	775,512,736,900	974,241,871,20
Total For R209									54,111,203,307,500.00	775,512,736,900	974,241,871,20
R210 On 31/03/2028 Spot Bond			4.40000	224.06152	4.37000	224.19169			207,901,594,560,000.00	47,250,362,400	323,158,310,40
Total R210 SPOT									17,901,594,560,000.00	47,250,362,400	323,158,310,40
Total For R210									17,901,594,560,000.00	47,250,362,400	323,158,310,40
R213 On 28/02/2031 Spot Bond			10.69500	83.85910	10.70500	83.74311			725,777,509,284,000.00	909,376,111,200	1,788,348,544,80
Total R213 SPOT									15,777,509,284,000.00	909,376,111,200	788,348,544,80
Total For R213									15,777,509,284,000.00	909,376,111,200	788,348,544,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214 On 28/02/2041 Spot Bond			12.07500	62.25496	12.09000	62.12256			985,825,874,172,500.00	412,904,834,300	592,455,559,40
Total R214 SPOT									15,825,874,172,500.00	412,904,834,300	592,455,559,40
Total For R214									15,825,874,172,500.00	412,904,834,300	592,455,559,40
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.54250			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	102.07874			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.41627			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.12138			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.35368			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.94336			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.87946			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.43540			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.07489			0.00	0	
Total RDFG01 SPOT									0.00	0	
Total For RDFG01									0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.93502			0.00	0	
Total RDFG02 SPOT									0.00	0	
Total For RDFG02									0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.85928			0.00	0	
Total RDFG03 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.88339				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.16619				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.17527				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.33964				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.68082				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.35644				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.51968				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.93983				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.69792				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.35230				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	100.15752				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70` On 17/04/2026 Spot Bond					0.00000	100.17158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	102.23138				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.04228				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.46655				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.88145				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.21884				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.22123				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.99874				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.76530				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.97932				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.84820				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.84570				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.87988				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.87155				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.91737				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.90904				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.00889				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.00058				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	101.71891				0.00	0	1,000,000.00
Total RN2027 SPOT										0.00	0	1,000,000.00
Total For RN2027										0.00	0	1,000,000.00
RN2030 On 17/09/2030 Spot Bond					0.00000	99.84104				0.00	5,000,000.000	5,000,000.00
Total RN2030 SPOT										0.00	5,000,000.000	5,000,000.00
Total For RN2030										0.00	5,000,000.000	5,000,000.00
RW23 On 10/12/2023 Spot Bond			9.91000	100.94538	9.91000	100.86621				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.80000	95.13878	11.80000	95.04942				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.01500	93.99950	12.01500	93.90963				0.00	0	
Total RW31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.10783				0.00	0	200,000,00
Total RWL26 SPOT										0.00	0	200,000,00
Total For RWL26										0.00	0	200,000,00
RWL28 On 30/06/2028 Spot Bond			10.99000	95.82583	10.99000	95.74183				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	102.19709				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.53507				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.45500	103.32309	9.45500	103.24530				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.06343				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.27000	104.76548	9.27000	104.68684				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.46000	98.24398	9.46000	98.16998				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.74500	101.22924	9.74500	101.15031				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.46000	104.14555	9.46000	104.06710				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.49000	99.32546	9.49000	99.24917				0.00	0	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 SBS38 SPOT										0.00	0	70,000,00
Total For SBS38										0.00	0	70,000,00
SBS39 On 29/01/2030 Spot Bond			10.42500	96.54874	10.42500	96.46746				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.40500	104.58502	9.40500	104.50670				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.84000	105.48624	9.84000	105.40367				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.43000	9.43000	9.43000	99.91009				0.00	0	1,870,000,00
Total SBS51 SPOT										0.00	0	1,870,000,00
Total For SBS51										0.00	0	1,870,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	102.92578				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.45188				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.82118				0.00	1,720,000,000	860,000,00
Total SBS57 SPOT										0.00	1,720,000,000	860,000,00
Total For SBS57										0.00	1,720,000,000	860,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.37470				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.05902				0.00	624,000,000	312,000,00
Total SBS62 SPOT										0.00	624,000,000	312,000,00
Total For SBS62										0.00	624,000,000	312,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.69428				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.74832				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	102.09938				0.00	1,024,000,000	512,000,000
Total SBS65 SPOT										0.00	1,024,000,000	512,000,000
Total For SBS65										0.00	1,024,000,000	512,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.52856				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.71474				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.37787				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	102.05733				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	102.16386				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.81465				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.14751				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.06427				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.71353				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.70899				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.33500				0.00	0	
Total SBS78 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.17640				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.87500	9.87500	9.87500	101.63880				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.10200	332.44921	5.10200	332.19476				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.61000	5.61000	5.61000	233.27992				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.62388				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.92495				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.42779				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.88559				0.00	998,334,800	474,333,700
Total SBT104 SPOT										0.00	998,334,800	474,333,700
Total For SBT104										0.00	998,334,800	474,333,700
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		20,000,000,000,000.00		200,000,000	100,000,000	
Total SBT105 SPOT								20,000,000,000,000.00		200,000,000	100,000,000	
Total For SBT105								20,000,000,000,000.00		200,000,000	100,000,000	
SBT10 On 31/12/2026 Spot Bond					0.00000	103.74363				0.00	6,000,000,000	3,000,000,000
Total SBT106 SPOT										0.00	6,000,000,000	3,000,000,000
Total For SBT106										0.00	6,000,000,000	3,000,000,000
SBT10 On 08/04/2027 Spot Bond					0.00000	102.73900				0.00	1,300,000,000	5,300,000,000
Total SBT107 SPOT										0.00	1,300,000,000	5,300,000,000
Total For SBT107										0.00	1,300,000,000	5,300,000,000
SBT10 On 13/07/2027 Spot Bond					0.00000	102.58094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.93007				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT109 On 30/06/2028 Spot Bond					0.00000	101.60383				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT110 On 03/12/2023 Spot Bond					0.00000	101.70162				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			9.86500	101.57374	9.86500	101.49428				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.39663				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	100.59094				0.00	22,500,000,000	9,480,000,000
Total SBT206 SPOT										0.00	22,500,000,000	9,480,000,000
Total For SBT206										0.00	22,500,000,000	9,480,000,000
SBT206 On 25/06/2025 Spot Bond					0.00000	104.56994				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	103.68629				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.74827				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.45651				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.26562				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			9.93000	97.76631	9.93000	97.68783				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.92793				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.80952				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.79126				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.84579				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.88245				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.86419				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.82770				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.88222				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.91889				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.90974				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.90058				0.00	0	
Total SLRC8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.95505				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.49511				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.32646				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.40927				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.44349				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.72623				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.92883				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.50144				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.52097				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.50306				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.52573				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.94321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	101.45279				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	101.47570				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2024 Spot Bond					0.00000	100.72454				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.70943				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	100.68628				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG011 On 29/03/2028 Spot Bond					0.00000	100.97468				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG012 On 03/07/2028 Spot Bond					0.00000	100.59777				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.56732				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.23805				0.00	0	1,500,000.00
Total SSA08 SPOT										0.00	0	1,500,000.00
Total For SSA08										0.00	0	1,500,000.00
SSN011 On 31/01/2025 Spot Bond			5.90000	5.90000	5.90000	164.88972				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.95500	105.38499	8.95500	105.30933				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02: On 28/02/2031 Spot Bond			10.19500	86.13822	10.19500	86.06843				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.79104				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.48148				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.41000	102.75179	9.41000	102.67401				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.59000	117.23403	5.59000	117.13898				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	101.09412				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.72525				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.75274				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	332.03352				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.30500	5.30500	5.30500	166.33941				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.89000	5.89000	5.89000	113.15243				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.36000	5.36000	5.36000	116.96273				0.00	0	
Total SSN064 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.55000	5.55000	5.55000	213.12765				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.22230				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.53740				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.15494				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	102.06480				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.73500	5.73500	5.73500	230.86030				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.22568				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.66073				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.97500	90.24165	10.97500	90.16179				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.94961				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.53000	213.48085	5.53000	213.30983				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.81000	229.61191	5.81000	229.42284				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.93820				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN121 On 11/09/2023 Spot Bond					0.00000	101.08622				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	101.29663				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN131 On 27/10/2023 Spot Bond					0.00000	99.29063				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN141 On 03/11/2023 Spot Bond					0.00000	99.07343				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	99.28515				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN151 On 21/02/2024 Spot Bond			7.70000	7.70000	7.70000	100.99439				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN171 On 28/02/2025 Spot Bond					0.00000	98.37968				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN174 On 28/02/2027 Spot Bond					0.00000	102.78014				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN175 On 31/03/2046 Spot Bond			5.02474	110.15421	5.02474	110.07040				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17(On 31/12/2050 Spot Bond			5.02180	44.80874	5.02180	109.67455				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.57708				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	101.07653				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	101.55446				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19(On 20/09/2023 Spot Bond					0.00000	100.79241				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19(On 17/11/2023 Spot Bond			4.83000	4.83000	4.83000	100.62544				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19(On 03/08/2023 Spot Bond					0.00000	101.92812				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19(On 17/05/2028 Spot Bond					0.00000	101.72727				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20(On 21/08/2023 Spot Bond					0.00000	101.59207				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20(On 23/08/2023 Spot Bond					0.00000	101.46687				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20(On 30/05/2028 Spot Bond					0.00000	101.49806				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20(On 13/09/2023 Spot Bond					0.00000	100.96747				0.00	0	
Total SSN203 SPOT										0.00	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 SSN203										0.00	0	
SSN20 On 26/09/2023 Spot Bond					0.00000	100.72108				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20 On 21/06/2024 Spot Bond					0.00000	100.72418				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20 On 07/12/2023 Spot Bond					0.00000	100.65901				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN20 On 13/10/2023 Spot Bond					0.00000	100.40812				0.00	0	
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN20 On 12/10/2023 Spot Bond					0.00000	100.23219				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	102.08969				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	102.89255				0.00	40,336,000,000	5,200,000,000
Total SST202 SPOT										0.00	40,336,000,000	5,200,000,000
Total For SST202										0.00	40,336,000,000	5,200,000,000
SST20 On 03/03/2028 Spot Bond					0.00000	101.75036				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.57993				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF00 On 01/02/2026 Spot Bond					0.00000	102.56849				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.47000	101.89477	9.47000	101.81751				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	101.56532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.54595				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.50870				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.56705				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.54358				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.30040				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.54358				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.60000	102.14098	7.60000	102.07786				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.11000	102.36186	8.11000	102.29444				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.45839				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.51937				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.55179				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A22 On 21/08/2027 Spot Bond					0.00000	101.54365				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.68000	103.21942	9.68000	103.13859				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.12239				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.08056				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.28235				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.78819				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.03469				0.00	41,500,000,000	20,750,000,000
Total TFS159 SPOT										0.00	41,500,000,000	20,750,000,000
Total For TFS159										0.00	41,500,000,000	20,750,000,000
TFS162 On 27/05/2024 Spot Bond					0.00000	101.69705				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.18228				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.12865				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.14095				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.54919				0.00	0	
Total TFS167 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS167										0.00	0	
TFS16E On 27/09/2026 Spot Bond					0.00000	100.60473				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	101.26679				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.35986				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.49522				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.59228				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	99.75038				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	99.89073				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.99109				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17E On 13/03/2028 Spot Bond					0.00000	101.01046				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.54383				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.88000	103.18374	8.88000	103.10948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2024 Spot Bond					0.00000	101.55198				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.54709				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.15000	102.02814	6.15000	101.97692				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.58295				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.74321				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.64488				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.63347				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.71167				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.69050				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.98349				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	102.12169				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	102.04041				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.61684				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.59243				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.58429				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.67543				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.63800				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.63312				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.97459				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.91448				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.87710				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.45086				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.58436				0.00	0	
Total TH18B1 SPOT										0.00	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 TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.40988				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.69833				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.66578				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.86101				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.82849				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.47700				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.45090				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.83000	103.40427	9.83000	103.32342				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.21446				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.04000	101.08551	10.04000	101.00438				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.41362				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.08907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.68554				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.26138				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.21260				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.01000	102.44986	10.01000	102.36800				0.00	0	203,400,00
Total TN23 SPOT										0.00	0	203,400,00
Total For TN23										0.00	0	203,400,00
TN23/R On 06/11/2023 Spot Bond			100.00000	81.85319	100.00000	81.33404				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.33000	102.53959	10.33000	102.45403			31,859,786,000.00		3,084,200	1,692,542,10
Total TN25 SPOT									31,859,786,000.00		3,084,200	1,692,542,10
Total For TN25									31,859,786,000.00		3,084,200	1,692,542,10
TN25/R On 19/08/2025 Spot Bond			100.00000	30.30883	100.00000	30.10582			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			11.52000	92.98375	11.52000	92.89888			32,083,200,000.00		2,785,000	11,876,092,50
Total TN27 SPOT									32,083,200,000.00		2,785,000	11,876,092,50
Total For TN27									32,083,200,000.00		2,785,000	11,876,092,50
TN27/R On 14/11/2027 Spot Bond			100.00000	13.17836	100.00000	13.09153			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN29 On 07/02/2029 Spot Bond			11.24000	100.76216	11.24000	100.67088			0.00		0	
Total TN29 SPOT									0.00		0	
Total For TN29									0.00		0	
TN30 On 09/10/2030 Spot Bond			11.91000	96.30601	11.91000	96.21472			0.00		0	900,000,00
Total TN30 SPOT									0.00		0	900,000,00
Total For TN30									0.00		0	900,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	116.51514	8.00000	116.44024				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.82700	96.81482	12.82700	96.71513				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.26000	86.21947	13.26000	86.12878			14,837,940,000.00		1,119,000	814,259,50
Total TN40 SPOT									14,837,940,000.00		1,119,000	814,259,50
Total For TN40									14,837,940,000.00		1,119,000	814,259,50
TN40/R On 09/10/2040 Spot Bond			10.75000	103.07905	10.75000	102.99062				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	102.02533				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	102.17706				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.20000	103.24092	6.20000	104.89473				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.95779				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.84081				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.84984				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.86234				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.00000	99.70166	8.00000	99.63758				0.00	0	
Total TR5A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.22323				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			10.01000	102.00959	10.01000	101.92795				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.22126				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.01000	102.11226	9.01000	102.03852				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.98635				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.46909				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.91320				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.88401				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.04618				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.05038				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	95.29561				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26: On 08/03/2024 Spot Bond					0.00000	94.76056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11On 31/01/2025 Spot Bond					0.00000	102.53070				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	102.61134				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11On 31/01/2025 Spot Bond					0.00000	103.11781				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.87195				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.37181				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.20510				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	100.50892				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					0.00000	100.32628				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
TWC45 On 06/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	58,400,000,00
Total TWC451 SPOT										0.00	0	58,400,000,00
Total For TWC451										0.00	0	58,400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			11.30000	104.20303	11.30000	104.10969				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.74579				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.86419				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.77314				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.89152				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.73668				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.91885				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.89500	10.89500	10.89500	100.26676				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	101.95231				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1: On 15/05/2026 Spot Bond					0.00000	102.14062				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.91885				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.96257				0.00	0	
Total UU1B02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.22430				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.15556				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.19196				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.13736				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.42292				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.52967				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.39299				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.26210				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.91124				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.93752				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.64038				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.94e+0177,406,011,233,560	592,395,069,46	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									1.94e+017	406,011,233,560	592,395,069,46
Total Futures									1.94e+017	406,011,307,629	592,396,666,45
Total Options									3 611 203.75	2,625	186,88
Grand Total:									1.94e+017	406,011,310,254	592,396,853,37