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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2023

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 02/11/2023 Bond Future			12.76173	72.02114	12.69599	72.30953			0.00	0	
ES33 On 01/02/2024 Bond Future			12.90589	73.66178	12.83726	73.95679			0.00	0	
ES33 On 02/05/2024 Bond Future			13.05426	71.54132	12.98265	71.84290			0.00	0	
ES33 On 01/08/2024 Bond Future			13.20629	73.18494	13.13151	73.49334			0.00	0	
ES33 On 07/11/2024 Bond Future			13.41269	71.08440	13.33425	71.39964			0.00	0	
Total ES33 Future									0.00	0	
Total For ES33									0.00	0	
ES42 On 02/11/2023 Bond Future			13.22149	67.94073	13.15579	68.26973			0.00	0	
ES42 On 01/02/2024 Bond Future			13.35285	69.48856	13.28454	69.82511			0.00	0	
ES42 On 02/05/2024 Bond Future			13.49278	66.81003	13.42167	67.15417			0.00	0	
ES42 On 01/08/2024 Bond Future			13.63314	68.34407	13.55918	68.69599			0.00	0	
ES42 On 07/11/2024 Bond Future			13.81709	65.66427	13.73976	66.02400			0.00	0	
Total ES42 Future									0.00	0	
Total For ES42									0.00	0	
I2025 On 02/11/2023 Bond Future			173.16675	173.16675	173.12722	173.12722			0.00	0	5,5

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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	01/02/2024	Bond Future			175.32414	175.32414	175.28398	175.28398				0.00	0	2
I2025	On	02/05/2024	Bond Future			179.32244	179.32244	179.28108	179.28108				0.00	0	
I2025	On	01/08/2024	Bond Future			181.61404	181.61404	181.57173	181.57173				0.00	0	
I2025	On	07/11/2024	Bond Future			185.85344	185.85344	185.80920	185.80920				0.00	0	
Total I2025 Future													0.00	0	5,75
Total For I2025													0.00	0	5,75
I2029	On	02/11/2023	Bond Future			125.48879	125.48879	125.29364	125.29364				0.00	0	1,28
I2029	On	01/02/2024	Bond Future			128.34730	128.34730	128.14779	128.14779				0.00	0	7
I2029	On	02/05/2024	Bond Future			129.91257	129.91257	129.70843	129.70843				0.00	0	
I2029	On	01/08/2024	Bond Future			132.89943	132.89943	132.69037	132.69037				0.00	0	
I2029	On	07/11/2024	Bond Future			134.60748	134.60748	134.39312	134.39312				0.00	0	
Total I2029 Future													0.00	0	2,01
Total For I2029													0.00	0	2,01
I2033	On	02/11/2023	Bond Future			119.21787	119.21787	119.62785	119.62785				0.00	0	2,28
I2033	On	01/02/2024	Bond Future			121.93348	121.93348	122.35297	122.35297				0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.25753	123.25753	123.68645	123.68645				0.00	0	
I2033	On	01/08/2024	Bond Future			126.09138	126.09138	126.52999	126.52999				0.00	0	
I2033	On	07/11/2024	Bond Future			127.54257	127.54257	127.99102	127.99102				0.00	0	
Total I2033 Future													0.00	0	8,35
Total For I2033													0.00	0	8,35
I2038	On	02/11/2023	Bond Future			129.45274	129.45274	130.06368	130.06368				0.00	0	4,66
I2038	On	01/02/2024	Bond Future			130.39104	130.39104	131.01618	131.01618				0.00	0	
I2038	On	02/05/2024	Bond Future			133.36446	133.36446	134.00355	134.00355				0.00	0	
I2038	On	01/08/2024	Bond Future			134.37017	134.37017	135.02424	135.02424				0.00	0	
I2038	On	07/11/2024	Bond Future			137.50492	137.50492	138.17335	138.17335				0.00	0	
Total I2038 Future													0.00	0	4,66
Total For I2038													0.00	0	4,66
I2046	On	02/11/2023	Bond Future			112.47202	112.47202	112.83092	112.83092				0.00	0	16,14
I2046	On	01/02/2024	Bond Future			115.03389	115.03389	115.40114	115.40114				0.00	0	
I2046	On	02/05/2024	Bond Future			115.51744	115.51744	115.89299	115.89299				0.00	0	
I2046	On	01/08/2024	Bond Future			118.17284	118.17284	118.55686	118.55686				0.00	0	
I2046	On	07/11/2024	Bond Future			118.73806	118.73806	119.13081	119.13081				0.00	0	
Total I2046 Future													0.00	0	16,14
Total For I2046													0.00	0	16,14
I2050	On	02/11/2023	Bond Future			113.30634	113.30634	114.88413	114.88413				0.00	0	14,08
I2050	On	01/02/2024	Bond Future			113.64744	113.64744	115.26146	115.26146				0.00	0	
I2050	On	02/05/2024	Bond Future			116.23896	116.23896	117.88977	117.88977				0.00	0	
I2050	On	01/08/2024	Bond Future			116.61433	116.61433	118.30320	118.30320				0.00	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
I2050	On	07/11/2024	Bond Future			119.33413	119.33413	121.06192	121.06192			0.00	0	
Total I2050 Future												0.00	0	14,08
Total For I2050												0.00	0	14,08
R186	On	02/11/2023	Bond Future			9.10402	107.68537	9.02325	107.90603		4.18	13,568,356.62	126	133,35
R186	On	01/02/2024	Bond Future			9.09760	104.80153	9.00865	105.02729		4.11	0.00	0	
R186	On	02/05/2024	Bond Future			9.08851	107.16685	8.98995	107.39752		3.69	0.00	0	
R186	On	01/08/2024	Bond Future			9.06853	104.29516	8.95833	104.53093		3.43	0.00	0	
R186	On	07/11/2024	Bond Future			9.12318	106.69702	8.99748	106.93766		2.97	0.00	0	
Total R186 Future												13,568,356.62	126	133,35
R186	On	02/11/2023	Bond Future	9.15	Call			1,051.79000	1.05179	925,490	4.37	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			705.78000	0.70578	800,140	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,457.49000	1.45749	1,307,780	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			487.29000	0.48729	558,240	4.49	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,476.58000	1.47658	1,325,950	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			479.35000	0.47935	549,380	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,495.60000	1.49560	1,344,040	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			471.35000	0.47135	540,450	4.50	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,807.12000	3.80712	3,599,800	5.08	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			72.88000	0.07288	86,220	5.08	0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.51	Call			2,005.88000	2.00588	1,856,370	4.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			741.48000	0.74148	817,730	4.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,023.70000	2.02370	1,873,570	4.51	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			734.28000	0.73428	809,910	4.51	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,988.38000	1.98838	1,839,490	4.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			749.01000	0.74901	825,880	4.50	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,730.84000	2.73084	2,909,500	3.37	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,517.56000	2.51756	2,360,180	4.20	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			801.40000	0.80140	874,690	4.20	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			389.13000	0.38913	338,300	3.36	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,766.90000	2.76690	2,946,740	3.36	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,723.51000	3.72351	3,539,890	4.53	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			484.75000	0.48475	531,800	4.53	0.00	0	2,0
R186	On	02/05/2024	Bond Future	8.00	Call			395.19000	0.39519	343,770	3.37	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,748.84000	2.74884	2,928,090	3.37	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			401.31000	0.40131	349,300	3.37	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			1,137.14000	1.13714	1,033,750	3.41	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			1,692.53000	1.69253	1,824,910	3.41	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call			1,115.03000	1.11503	1,012,840	3.40	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			1,713.58000	1.71358	1,847,160	3.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/08/2024	Bond Future	8.69	Call		1,126.26000	1.12626	1,023,470	3.40	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,703.23000	1.70323	1,836,210	3.40	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Put		1,344.78000	1.34478	1,457,850	3.13	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Call		1,629.45000	1.62945	1,501,390	3.13	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Put		1,337.56000	1.33756	1,450,140	3.13	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Call		1,605.72000	1.60572	1,478,640	3.12	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Put		1,352.04000	1.35204	1,465,600	3.12	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Call		1,617.57000	1.61757	1,490,000	3.13	0.00	0	
Total R186 Option											0.00	0	7,45
Total For R186											13,568,356.62	126	140,84
R197	On	02/11/2023	Bond Future			342.05663	342.05663	342.37344	342.37344		0.00	0	
Total R197 Future											0.00	0	
Total For R197											0.00	0	
R202	On	02/11/2023	Bond Future			258.24560	258.24560	258.25912	258.25912		0.00	0	4,7
R202	On	01/02/2024	Bond Future			259.17514	259.17514	259.18952	259.18952		0.00	0	46
R202	On	02/05/2024	Bond Future			265.08540	265.08540	265.09970	265.09970		0.00	0	
R202	On	01/08/2024	Bond Future			266.10038	266.10038	266.11527	266.11527		0.00	0	
R202	On	07/11/2024	Bond Future			272.30836	272.30836	272.32226	272.32226		0.00	0	
Total R202 Future											0.00	0	5,20
Total For R202											0.00	0	5,20
R2030	On	02/11/2023	Bond Future			10.41548	91.25442	10.39020	91.36041	8.85	8,760,424.32	96	89,66
R2030	On	01/02/2024	Bond Future			10.48045	89.30525	10.45376	89.41373	8.98	0.00	0	
R2030	On	02/05/2024	Bond Future			10.55522	91.32063	10.52707	91.43142	8.44	0.00	0	
R2030	On	01/08/2024	Bond Future			10.63340	89.39348	10.60363	89.50662	8.10	0.00	0	
R2030	On	07/11/2024	Bond Future			10.75434	91.45154	10.72277	91.56682	7.60	0.00	0	
Total R2030 Future											8,760,424.32	96	89,66
R2030	On	02/11/2023	Bond Future	9.57	Call		321.39000	0.32139	298,000	8.45	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put		3,847.12000	3.84712	3,929,720	8.45	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call		638.12000	0.63812	600,380	8.58	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.89	Put		2,767.94000	2.76794	2,836,190	8.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call		897.50000	0.89750	850,640	8.71	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Put		862.74000	0.86274	888,420	9.39	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Put		538.90000	0.53890	554,890	9.74	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call		1,513.18000	1.51318	1,450,180	8.98	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put		1,514.02000	1.51402	1,557,010	8.98	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call		2,069.37000	2.06937	1,996,020	9.21	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Put		1,111.73000	1.11173	1,144,370	9.21	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		2,561.50000	2.56150	2,481,190	9.39	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/11/2023 Bond Future	12.27	Put			85.29000	0.08529	87,210	10.98		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Call			2,590.24000	2.59024	2,509,570	9.41		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			850.54000	0.85054	875,860	9.41		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,618.95000	2.61895	2,537,930	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			838.33000	0.83833	863,300	9.42		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,536.04000	3.53604	3,446,040	9.74		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.07	Put			2,253.64000	2.25364	2,312,770	8.71		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			4,566.46000	4.56646	4,470,070	10.08		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			334.51000	0.33451	344,110	10.08		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			5,050.59000	5.05059	4,952,120	10.23		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			268.28000	0.26828	275,800	10.23		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			7,553.03000	7.55303	7,448,960	10.98		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,190.90000	1.19090	1,148,180	8.78		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,521.22000	3.52122	3,586,980	8.78		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			1,249.82000	1.24982	1,205,750	8.80		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	9.93	Put			3,412.32000	3.41232	3,476,730	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,473.60000	1.47360	1,424,770	8.87		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,051.73000	3.05173	3,111,380	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,631.08000	1.63108	1,579,170	8.93		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,836.00000	2.83600	2,892,570	8.93		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			795.00000	0.79500	762,500	8.70		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,481.83000	4.48183	4,557,810	8.70		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,552.93000	3.55293	3,475,330	9.58		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,365.25000	1.36525	1,396,130	9.58		0.00	0	70
R2030 On 01/02/2024 Bond Future	11.31	Call			4,426.97000	4.42697	4,342,220	9.86		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,027.58000	1.02758	1,051,310	9.86		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	10.00	Call			1,357.61000	1.35761	1,311,180	8.83		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.00	Put			3,227.34000	3.22734	3,289,390	8.83		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,574.12000	4.57412	4,488,340	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			981.28000	0.98128	1,003,980	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,603.64000	4.60364	4,517,670	9.91		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			972.17000	0.97217	994,680	9.91		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,078.09000	2.07809	2,018,460	9.08		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,337.90000	2.33790	2,386,750	9.08		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Call			6,079.87000	6.07987	5,985,870	10.36		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			619.84000	0.61984	634,320	10.36		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.86	Call			6,111.55000	6.11155	6,017,410	10.37		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			613.95000	0.61395	628,290	10.37		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.35	Call			4,544.66000	4.54466	4,459,090	9.89		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			990.46000	0.99046	1,013,370	9.89		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 01/02/2024 Bond Future	12.10	Call			6,881.79000	6.88179	6,784,690	10.59		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			488.81000	0.48881	500,190	10.59		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.75	Call			5,764.48000	5.76448	5,671,910	10.27		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Put			681.32000	0.68132	697,230	10.27		0.00	0	20
R2030 On 02/05/2024 Bond Future	9.66	Put			4,676.27000	4.67627	4,749,470	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,376.21000	1.37621	1,334,530	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			4,256.90000	4.25690	4,326,010	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			4,230.29000	4.23029	4,299,110	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,404.72000	1.40472	1,362,470	8.21		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			4,203.51000	4.20351	4,272,050	8.21		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Call			1,936.44000	1.93644	1,884,840	8.39		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,396.87000	3.39687	3,456,060	8.39		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,178.46000	1.17846	1,140,870	8.15		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.62	Put			2,494.12000	2.49412	2,540,720	8.70		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,319.59000	3.31959	3,250,360	8.86		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,175.06000	2.17506	2,216,620	8.86		0.00	0	
R2030 On 02/05/2024 Bond Future	11.12	Call			4,065.76000	4.06576	3,989,650	9.10		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Put			1,767.97000	1.76797	1,802,650	9.10		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,390.56000	1.39056	1,348,590	8.20		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			992.23000	0.99223	1,012,500	9.78		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			7,645.75000	7.64575	7,549,690	10.04		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			705.18000	0.70518	719,910	10.04		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	13.15	Call			9,949.94000	9.94994	9,846,570	10.04		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			324.51000	0.32451	331,930	10.04		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Call			2,859.21000	2.85921	2,795,020	8.70		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.94	Call			6,347.56000	6.34756	6,257,040	9.78		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Call			2,472.45000	2.47245	2,415,700	8.19		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Put			3,328.07000	3.32807	3,384,460	8.19		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Call			2,491.75000	2.49175	2,434,750	8.20		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Put			3,308.89000	3.30889	3,365,030	8.20		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Call			2,453.57000	2.45357	2,397,070	8.18		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Put			3,347.68000	3.34768	3,404,320	8.18		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Put			3,108.19000	3.10819	3,160,330	7.75		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Call			3,191.34000	3.19134	3,127,980	7.76		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Put			3,091.89000	3.09189	3,143,810	7.76		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Call			3,212.00000	3.21200	3,148,430	7.77		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Put			3,076.07000	3.07607	3,127,780	7.77		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Call			3,171.13000	3.17113	3,107,990	7.75		0.00	0	
Total R2030 Option										0.00	0	19,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2030										8,760,424.32	96	109,24
R2032 On 02/11/2023 Bond Future			11.19534	85.07065	11.17049	85.18966		11.10		0.00	0	196,1'
R2032 On 01/02/2024 Bond Future			11.28437	86.98821	11.25838	87.10996		11.11		0.00	0	
R2032 On 02/05/2024 Bond Future			11.37928	84.78871	11.35210	84.91311		11.03		0.00	0	
R2032 On 01/08/2024 Bond Future			11.47662	86.71820	11.44819	86.84526		9.83		0.00	0	
R2032 On 07/11/2024 Bond Future			11.62030	84.54913	11.59045	84.67870		9.96		0.00	0	
Total R2032 Future										0.00	0	196,11
R2032 On 02/11/2023 Bond Future	10.35	Call			366.05000	0.36605	339,640	10.35		0.00	0	7,7'
R2032 On 02/11/2023 Bond Future	10.35	Put			4,421.99000	4.42199	4,514,590	10.35		0.00	0	
R2032 On 02/11/2023 Bond Future	10.58	Call			621.09000	0.62109	582,910	10.57		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.58	Put			3,514.87000	3.51487	3,595,700	10.57		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			634.69000	0.63469	595,960	10.58		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			1,967.73000	1.96773	2,019,500	11.23		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			1,631.70000	1.63170	1,675,570	11.44		0.00	0	
R2032 On 02/11/2023 Bond Future	10.71	Call			813.52000	0.81352	768,000	10.72		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.71	Put			3,059.22000	3.05922	3,132,710	10.72		0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Call			1,371.51000	1.37151	1,309,280	11.10		0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Put			2,193.97000	2.19397	2,250,750	11.10		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Call			1,580.74000	1.58074	1,513,500	11.23		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Put			1,015.46000	1.01546	1,043,320	11.95		0.00	0	15,50
R2032 On 02/11/2023 Bond Future	11.22	Call			1,910.53000	1.91053	1,836,400	11.41		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,673.64000	1.67364	1,718,520	11.41		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			1,937.19000	1.93719	1,862,560	11.42		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			1,652.56000	1.65256	1,696,940	11.42		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			1,964.04000	1.96404	1,888,900	11.44		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			396.15000	0.39615	406,340	12.89		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.28	Call			2,073.36000	2.07336	1,996,210	11.49		0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			1,550.55000	1.55055	1,592,410	11.49		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.50	Call			2,722.59000	2.72259	2,635,420	11.81		0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Put			1,162.26000	1.16226	1,194,100	11.81		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Call			3,041.82000	3.04182	2,950,670	11.95		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Put			3,478.39000	3.47839	3,558,670	10.58		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Call			3,648.61000	3.64861	3,551,220	12.21		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			792.04000	0.79204	813,660	12.21		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.90	Call			4,072.66000	4.07266	3,971,740	12.39		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			668.74000	0.66874	686,830	12.39		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			5,413.33000	5.41333	5,304,510	12.89		0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,590.33000	1.59033	1,538,310	10.89		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.76	Put			3,969.95000	3.96995	4,039,680	10.89		0.00	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	11.75	Call			4,056.64000	4.05664	3,970,950	11.91		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,792.14000	1.79214	1,828,200	11.91		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.01	Call			582.21000	0.58221	556,020	10.47		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			6,710.01000	6.71001	6,805,570	10.47		0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			1,295.08000	1.29508	1,249,400	10.76		0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			4,506.37000	4.50637	4,582,440	10.76		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,362.34000	4.36234	4,273,940	12.02		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,647.00000	1.64700	1,680,350	12.02		0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			1,628.10000	1.62810	1,575,320	10.91		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			3,910.56000	3.91056	3,979,530	10.91		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Call			2,281.55000	2.28155	2,217,250	11.20		0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Put			3,075.89000	3.07589	3,133,340	11.20		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Call			7,315.22000	7.31522	7,209,270	13.02		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			769.44000	0.76944	785,240	13.02		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			4,300.44000	4.30044	4,212,570	12.00		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,675.01000	1.67501	1,708,890	12.00		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,331.46000	4.33146	4,243,320	12.01		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			1,661.06000	1.66106	1,694,670	12.01		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			6,508.68000	6.50868	6,406,310	12.76		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			940.77000	0.94077	960,150	12.76		0.00	0	20
R2032 On 01/02/2024 Bond Future	12.62	Call			6,927.35000	6.92735	6,823,040	12.89		0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			847.23000	0.84723	864,670	12.89		0.00	0	1,20
R2032 On 02/05/2024 Bond Future	10.54	Put			5,399.31000	5.39931	5,477,970	10.67		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,586.10000	1.58610	1,540,060	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,367.03000	5.36703	5,445,390	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Put			5,239.60000	5.23960	5,316,720	10.71		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			1,754.68000	1.75468	1,705,550	10.75		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			5,052.39000	5.05239	5,127,660	10.75		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,302.87000	1.30287	1,262,500	10.58		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			6,011.47000	6.01147	6,095,500	10.58		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,569.86000	1.56986	1,524,120	10.67		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Put			3,841.13000	3.84113	3,902,820	11.11		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,242.05000	3.24205	3,171,670	11.36		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			3,251.67000	3.25167	3,305,690	11.36		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,602.45000	1.60245	1,556,100	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,334.91000	5.33491	5,412,960	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,652.37000	1.65237	1,605,090	10.71		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.18	Put			928.22000	0.92822	945,480	13.07		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			9,334.64000	9.33464	9,225,360	13.07		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			796.44000	0.79644	811,560	13.07		0.00	0	1,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 02/05/2024 Bond Future	10.86	Call			2,145.21000	2.14521	2,089,550	10.91		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			4,439.28000	4.43928	4,508,020	10.91		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			2,629.25000	2.62925	2,566,540	11.11		0.00	0	50
R2032 On 02/05/2024 Bond Future	12.90	Call			7,880.00000	7.88000	7,776,710	12.97		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,162.03000	1.16203	1,183,140	12.97		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			8,785.48000	8.78548	8,678,340	13.07		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			2,685.94000	2.68594	2,624,130	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			4,079.36000	4.07936	4,144,610	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			2,707.65000	2.70765	2,645,560	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			4,055.39000	4.05539	4,120,360	9.75		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			2,664.65000	2.66465	2,603,130	9.74		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			4,103.78000	4.10378	4,169,320	9.74		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Put			4,079.41000	4.07941	4,140,250	10.15		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Call			3,576.93000	3.57693	3,507,960	10.15		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Put			4,058.61000	4.05861	4,119,210	10.15		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Call			3,600.36000	3.60036	3,531,140	10.16		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Put			4,038.29000	4.03829	4,098,640	10.16		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Call			3,553.94000	3.55394	3,485,210	10.15		0.00	0	
Total R2032 Option										0.00	0	42,60
Total For R2032										0.00	0	238,71
R2035 On 02/11/2023 Bond Future			11.90918	83.04346	11.84831	83.36723		13.36		15,612,170.48	188	168,80
R2035 On 01/02/2024 Bond Future			12.01979	84.91515	11.95636	85.24629		12.87		0.00	0	
R2035 On 02/05/2024 Bond Future			12.12653	82.31807	12.06052	82.65659		13.12		0.00	0	
R2035 On 01/08/2024 Bond Future			12.23456	84.19165	12.16582	84.53773		12.41		0.00	0	
R2035 On 07/11/2024 Bond Future			12.38975	81.61541	12.31786	81.96913		12.10		0.00	0	
Total R2035 Future										15,612,170.48	188	168,80
R2035 On 02/11/2023 Bond Future	10.62	Call			175.49000	0.17549	146,010	12.25		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			7,114.22000	7.11422	7,408,510	12.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			614.32000	0.61432	536,530	12.82		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,632.73000	4.63273	4,878,710	12.82		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,085.59000	1.08559	969,860	13.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Put			2,421.65000	2.42165	2,584,080	13.74		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			202.88000	0.20288	220,980	16.39		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.42	Call			1,105.09000	1.10509	987,980	13.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,435.41000	3.43541	3,642,070	13.25		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			1,124.66000	1.12466	1,006,180	13.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,399.51000	3.39951	3,604,800	13.26		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			1,841.04000	1.84104	1,679,700	13.74		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.41	Put			3,471.42000	3.47142	3,679,460	13.23		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/11/2023 Bond Future	12.24	Call			3,379.91000	3.37991	3,157,130	14.51		0.00	0	7
R2035 On 02/11/2023 Bond Future	12.24	Put			1,327.79000	1.32779	1,428,780	14.51		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			5,698.99000	5.69899	5,424,920	15.43		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			593.90000	0.59390	643,600	15.43		0.00	0	4
R2035 On 02/11/2023 Bond Future	13.59	Call			8,791.71000	8.79171	8,486,040	16.39		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			3,701.31000	3.70131	3,503,780	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,542.20000	2.54220	2,675,810	13.44		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,243.20000	8.24320	7,965,250	15.15		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			879.65000	0.87965	932,840	15.15		0.00	0	4
R2035 On 01/02/2024 Bond Future	10.62	Call			554.25000	0.55425	498,790	11.84		0.00	0	4
R2035 On 01/02/2024 Bond Future	10.62	Put			7,993.79000	7.99379	8,269,470	11.84		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			1,166.39000	1.16639	1,069,890	12.17		0.00	0	4
R2035 On 01/02/2024 Bond Future	11.12	Put			5,715.63000	5.71563	5,950,270	12.17		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			3,732.10000	3.73210	3,533,710	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,521.70000	2.52170	2,654,450	13.45		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			3,762.98000	3.76298	3,563,740	13.46		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,501.35000	2.50135	2,633,250	13.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,353.25000	6.35325	6,578,580	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,770.76000	1.77076	1,656,780	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,315.47000	6.31547	6,540,010	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			1,735.41000	1.73541	1,623,010	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,391.20000	6.39120	6,617,320	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,753.03000	1.75303	1,639,840	12.58		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,218.22000	3.21822	3,058,790	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			5,095.36000	5.09536	5,282,010	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,242.28000	3.24228	3,082,130	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			5,067.30000	5.06730	5,253,230	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,194.24000	3.19424	3,035,540	12.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			5,123.54000	5.12354	5,310,920	12.23		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Put			4,838.77000	4.83877	5,012,600	12.26		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Call			4,130.01000	4.13001	3,949,480	12.27		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Put			4,814.44000	4.81444	4,987,630	12.27		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Call			4,155.72000	4.15572	3,974,540	12.28		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Put			4,790.23000	4.79023	4,962,770	12.28		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Call			4,104.38000	4.10438	3,924,490	12.26		0.00	0	
Total R2035 Option										0.00	0	4,5
Total For R2035										15,612,170.48	188	173,3
R2037 On 02/11/2023 Bond Future			12.26396	77.91836	12.20325	78.23966		14.44		0.00	0	63,9
R2037 On 01/02/2024 Bond Future			12.37338	75.41821	12.31025	75.74687		14.70		0.00	0	76,9

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	02/05/2024			12.48948	77.11999	12.42389	77.45593		14.25	0.00	0	
R2037	On	01/08/2024			12.61086	74.61895	12.54261	74.96241		14.55	0.00	0	
R2037	On	07/11/2024			12.76326	76.33439	12.69211	76.68534		13.43	0.00	0	
Total R2037 Future											0.00	0	140,85
R2037	On	02/11/2023	11.55	Call			719.22000	0.71922	632,440	13.74	0.00	0	
R2037	On	02/11/2023	11.55	Put			4,306.81000	4.30681	4,541,330	13.74	0.00	0	
R2037	On	02/11/2023	11.56	Call			734.13000	0.73413	646,080	13.76	0.00	0	
R2037	On	02/11/2023	11.56	Put			4,264.95000	4.26495	4,498,200	13.76	0.00	0	
R2037	On	02/11/2023	11.57	Call			749.25000	0.74925	659,920	13.77	0.00	0	
R2037	On	02/11/2023	13.89	Put			235.28000	0.23528	255,580	17.55	0.00	0	7:
R2037	On	02/11/2023	11.57	Put			4,223.36000	4.22336	4,455,330	13.77	0.00	0	
R2037	On	02/11/2023	12.02	Call			1,646.38000	1.64638	1,496,080	14.47	0.00	0	7:
R2037	On	02/11/2023	12.02	Put			2,628.48000	2.62848	2,799,480	14.47	0.00	0	
R2037	On	02/11/2023	12.52	Call			3,111.85000	3.11185	2,898,690	15.31	0.00	0	7:
R2037	On	02/11/2023	12.52	Put			1,457.25000	1.45725	1,565,390	15.31	0.00	0	
R2037	On	02/11/2023	13.89	Call			8,463.52000	8.46352	8,162,520	17.55	0.00	0	
R2037	On	01/02/2024	12.32	Call			3,145.88000	3.14588	2,967,470	15.19	0.00	0	
R2037	On	01/02/2024	12.32	Put			3,094.98000	3.09498	3,245,230	15.19	0.00	0	
R2037	On	01/02/2024	13.93	Call			8,663.02000	8.66302	8,383,850	17.65	0.00	0	
R2037	On	01/02/2024	13.93	Put			855.80000	0.85580	905,290	17.65	0.00	0	2,5:
R2037	On	01/02/2024	12.09	Call			2,526.24000	2.52624	2,368,960	14.84	0.00	0	2,5:
R2037	On	01/02/2024	12.09	Put			3,689.48000	3.68948	3,860,860	14.84	0.00	0	
R2037	On	01/02/2024	12.31	Call			3,117.71000	3.11771	2,940,190	15.17	0.00	0	
R2037	On	01/02/2024	12.31	Put			3,119.01000	3.11901	3,270,150	15.17	0.00	0	
R2037	On	01/02/2024	12.33	Call			3,174.17000	3.17417	2,994,870	15.20	0.00	0	
R2037	On	01/02/2024	12.33	Put			3,071.12000	3.07112	3,220,480	15.20	0.00	0	
R2037	On	01/02/2024	12.93	Call			5,054.95000	5.05495	4,828,060	16.14	0.00	0	
R2037	On	01/02/2024	12.93	Put			1,917.37000	1.91737	2,019,140	16.14	0.00	0	2,5:
R2037	On	02/05/2024	11.44	Put			6,884.83000	6.88483	7,116,850	13.45	0.00	0	
R2037	On	02/05/2024	11.45	Call			1,587.86000	1.58786	1,483,180	13.46	0.00	0	
R2037	On	02/05/2024	11.45	Put			6,844.79000	6.84479	7,076,050	13.46	0.00	0	
R2037	On	02/05/2024	11.43	Call			1,554.65000	1.55465	1,451,500	13.44	0.00	0	
R2037	On	02/05/2024	11.43	Put			6,925.03000	6.92503	7,157,820	13.44	0.00	0	
R2037	On	02/05/2024	11.44	Call			1,571.20000	1.57120	1,467,280	13.45	0.00	0	
R2037	On	01/08/2024	12.10	Call			3,237.91000	3.23791	3,081,860	14.40	0.00	0	
R2037	On	01/08/2024	12.10	Put			5,522.20000	5.52220	5,709,610	14.40	0.00	0	
R2037	On	01/08/2024	12.11	Call			3,261.34000	3.26134	3,104,610	14.41	0.00	0	
R2037	On	01/08/2024	12.11	Put			5,492.91000	5.49291	5,679,640	14.41	0.00	0	
R2037	On	01/08/2024	12.09	Call			3,214.55000	3.21455	3,059,200	14.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2037	On	01/08/2024	Bond Future	12.09	Put		5.55161000	5.55161	5,739,720	14.39		0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Put		4,904.93000	4.90493	5,074,370	13.50		0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Call		4,322.90000	4.32290	4,140,760	13.51		0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Put		4,880.80000	4.88080	5,049,610	13.51		0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Call		4,348.89000	4.34889	4,166,130	13.52		0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Put		4,856.78000	4.85678	5,024,970	13.52		0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Call		4,296.98000	4.29698	4,115,470	13.50		0.00	0	
Total R2037 Option												0.00	0	9,65
Total For R2037												0.00	0	150,55
R2040	On	02/11/2023	Bond Future			12.53211	78.12185	12.45081	78.57396	15.30		0.00	0	38,37
R2040	On	01/02/2024	Bond Future			12.64566	75.37595	12.56117	75.83831	15.64		0.00	0	91,85
R2040	On	02/05/2024	Bond Future			12.76531	77.07669	12.67755	77.54943	15.17		0.00	0	
R2040	On	01/08/2024	Bond Future			12.89035	74.32420	12.79907	74.80755	15.19		0.00	0	
R2040	On	07/11/2024	Bond Future			13.04509	76.03211	12.94994	76.52621	14.15		0.00	0	
Total R2040 Future												0.00	0	130,27
R2040	On	02/11/2023	Bond Future	11.50	Call		399.85000	0.39985	327,940	14.17		0.00	0	87
R2040	On	02/11/2023	Bond Future	11.50	Put		6,017.08000	6.01708	6,397,280	14.17		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		483.17000	0.48317	399,920	14.27		0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,603.31000	5.60331	5,972,170	14.27		0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		494.36000	0.49436	409,640	14.28		0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Put		3,350.62000	3.35062	3,628,770	15.05		0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		513.05000	0.51305	573,640	17.77		0.00	0	12
R2040	On	02/11/2023	Bond Future	11.60	Call		505.82000	0.50582	419,610	14.29		0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,502.42000	5.50242	5,868,320	14.29		0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call		776.55000	0.77655	657,910	14.56		0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Put		4,553.56000	4.55356	4,887,030	14.56		0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Call		1,350.25000	1.35025	1,176,290	15.05		0.00	0	87
R2040	On	02/11/2023	Bond Future	11.59	Put		5,552.69000	5.55269	5,920,080	14.28		0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		2,732.52000	2.73252	2,466,400	15.93		0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		1,906.11000	1.90611	2,092,100	15.93		0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Call		4,031.30000	4.03130	3,708,510	16.60		0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Put		1,215.48000	1.21548	1,344,800	16.60		0.00	0	87
R2040	On	02/11/2023	Bond Future	13.64	Call		6,724.70000	6.72470	6,333,180	17.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		2,722.15000	2.72215	2,503,150	15.80		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		3,897.49000	3.89749	4,140,850	15.80		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		2,668.29000	2.66829	2,451,920	15.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		3,956.43000	3.95643	4,202,420	15.77		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,695.16000	2.69516	2,477,470	15.78		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		3,926.87000	3.92687	4,171,540	15.78		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/05/2024 Bond Future	11.61	Put			7,686.98000	7.68698	8,024,160	14.24		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,559.48000	1.55948	1,422,860	14.25		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,642.82000	7.64282	7,978,940	14.25		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,525.91000	1.52591	1,391,400	14.23		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,731.55000	7.73155	8,069,780	14.23		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,542.53000	1.54253	1,406,970	14.24		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,297.48000	3.29748	3,083,730	15.01		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			5,860.68000	5.86068	6,130,280	15.01		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,322.08000	3.32208	3,107,340	15.02		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			5,829.22000	5.82922	6,097,830	15.02		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,273.25000	3.27325	3,060,490	15.00		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			5,892.58000	5.89258	6,163,170	15.00		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Put			5,131.47000	5.13147	5,371,010	14.25		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Call			4,581.60000	4.58160	4,326,160	14.26		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Put			5,106.17000	5.10617	5,344,830	14.26		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Call			4,609.18000	4.60918	4,352,860	14.27		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Put			5,081.00000	5.08100	5,318,780	14.27		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Call			4,554.09000	4.55409	4,299,530	14.25		0.00	0	
Total R2040 Option										0.00	0	3,00
Total For R2040										0.00	0	133,28
R2044 On 02/11/2023 Bond Future			12.58882	74.40643	12.52300	74.77315		16.24		0.00	0	52,34
R2044 On 01/02/2024 Bond Future			12.69841	71.70198	12.63005	72.07703		16.63		0.00	0	31,87
R2044 On 02/05/2024 Bond Future			12.81344	73.31983	12.74249	73.70324		16.16		0.00	0	
R2044 On 01/08/2024 Bond Future			12.93340	70.60695	12.85965	70.99900		16.24		0.00	0	
R2044 On 07/11/2024 Bond Future			13.08112	72.22919	13.00430	72.62990		15.15		0.00	0	
Total R2044 Future										0.00	0	84,16
R2044 On 02/11/2023 Bond Future	11.55	Call			393.43000	0.39343	334,150	15.11		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,201.54000	6.20154	6,508,980	15.11		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			403.11000	0.40311	342,710	15.12		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,147.63000	6.14763	6,453,950	15.12		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			412.96000	0.41296	351,420	15.13		0.00	0	
R2044 On 02/11/2023 Bond Future	13.00	Put			1,318.91000	1.31891	1,425,340	17.67		0.00	0	6,31
R2044 On 02/11/2023 Bond Future	11.57	Put			6,093.98000	6.09398	6,399,160	15.13		0.00	0	
R2044 On 02/11/2023 Bond Future	12.00	Call			1,027.14000	1.02714	907,440	15.79		0.00	0	5,86
R2044 On 02/11/2023 Bond Future	12.00	Put			4,056.07000	4.05607	4,303,090	15.79		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Call			3,028.60000	3.02860	2,798,240	17.19		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Put			1,776.98000	1.77698	1,913,340	17.19		0.00	0	5,86
R2044 On 02/11/2023 Bond Future	13.00	Call			3,907.12000	3.90712	3,646,830	17.67		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,360.78000	2.36078	2,194,510	16.29		0.00	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
R2044 On 01/02/2024 Bond Future	12.29	Put			4,276.54000	4.27654	4,485,320	16.29		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			2,310.53000	2.31053	2,146,460	16.26		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,341.63000	4.34163	4,552,610	16.26		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			2,335.59000	2.33559	2,170,420	16.28		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,308.98000	4.30898	4,518,860	16.28		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			7,866.49000	7.86649	8,138,130	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,576.40000	1.57640	1,463,760	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			7,821.06000	7.82106	8,091,830	15.23		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,542.50000	1.54250	1,431,590	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			7,912.12000	7.91212	8,184,620	15.22		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,559.39000	1.55939	1,447,620	15.22		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			3,132.23000	3.13223	2,963,660	16.00		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			6,287.69000	6.28769	6,511,170	16.00		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			3,156.28000	3.15628	2,986,910	16.01		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			6,254.33000	6.25433	6,477,010	16.01		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			3,108.54000	3.10854	2,940,780	15.99		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			6,321.47000	6.32147	6,545,760	15.99		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Put			5,219.27000	5.21927	5,410,270	15.33		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Call			4,696.71000	4.69671	4,486,290	15.34		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Put			5,193.90000	5.19390	5,384,190	15.34		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Call			4,724.47000	4.72447	4,513,350	15.35		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Put			5,168.66000	5.16866	5,358,250	15.35		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Call			4,669.01000	4.66901	4,459,300	15.33		0.00	0	
Total R2044 Option										0.00	0	18,05
Total For R2044										0.00	0	102,25
R2048 On 02/11/2023 Bond Future			12.46678	73.37498	12.39055	73.81149		16.99		0.00	0	232,27
R2048 On 01/02/2024 Bond Future			12.57497	75.02873	12.49579	75.47512		16.43		0.00	0	
R2048 On 02/05/2024 Bond Future			12.67881	72.27207	12.59669	72.72843		16.93		0.00	0	
R2048 On 01/08/2024 Bond Future			12.78344	73.91683	12.69823	74.38343		16.06		0.00	0	13,00
R2048 On 07/11/2024 Bond Future			12.92668	71.16652	12.83785	71.64358		15.89		0.00	0	
Total R2048 Future										0.00	0	245,21
R2048 On 02/11/2023 Bond Future	11.47	Call			446.46000	0.44646	371,900	15.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,111.42000	6.11142	6,473,370	15.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			457.22000	0.45722	381,280	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,056.49000	6.05649	6,417,060	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			468.25000	0.46825	390,900	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,001.92000	6.00192	6,361,080	15.73		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			909.64000	0.90964	783,040	16.17		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			4,456.73000	4.45673	4,766,640	16.17		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	02/11/2023	Bond Future	12.50	Call		2,694.46000	2.69446	2,442,100	17.48	0.00	0	20
R2048	On	02/11/2023	Bond Future	12.50	Put		2,069.20000	2.06920	2,253,350	17.48	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call		6,940.26000	6.94026	6,561,080	19.63	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put		532.27000	0.53227	589,600	19.63	0.00	0	20
R2048	On	01/02/2024	Bond Future	12.16	Call		2,492.37000	2.49237	2,295,230	16.29	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,441.76000	4.44176	4,691,010	16.29	0.00	0	
R2048	On	01/02/2024	Bond Future	12.30	Call		2,873.69000	2.87369	2,658,720	16.51	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	12.30	Put		3,999.07000	3.99907	4,230,490	16.51	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Call		6,441.48000	6.44148	6,115,480	18.36	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Put		1,774.47000	1.77447	1,894,860	18.36	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	11.50	Call		1,099.18000	1.09918	986,050	15.39	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	11.50	Put		7,163.75000	7.16375	7,497,010	15.39	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,440.10000	2.44010	2,245,540	16.25	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,508.55000	4.50855	4,760,380	16.25	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		2,466.17000	2.46617	2,270,320	16.27	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,475.05000	4.47505	4,725,590	16.27	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,541.76000	1.54176	1,414,450	16.00	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,433.72000	8.43372	8,762,770	16.00	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,558.78000	1.55878	1,430,470	16.01	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		8,385.08000	8.38508	8,713,130	16.01	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,575.92000	1.57592	1,446,600	16.02	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		8,336.66000	8.33666	8,663,700	16.02	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,629.46000	3.62946	3,414,790	15.83	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		5,884.79000	5.88479	6,136,720	15.83	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,655.89000	3.65589	3,440,260	15.84	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		5,853.04000	5.85304	6,104,010	15.84	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,682.10000	3.68210	3,465,520	15.85	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		5,821.15000	5.82115	6,071,170	15.85	0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Call		4,993.26000	4.99326	4,740,060	16.23	0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Put		5,307.08000	5.30708	5,530,940	16.23	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Call		5,022.16000	5.02216	4,768,140	16.24	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Put		5,281.55000	5.28155	5,504,590	16.24	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Call		5,051.10000	5.05110	4,796,260	16.25	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Put		5,256.14000	5.25614	5,478,360	16.25	0.00	0	
Total R2048 Option											0.00	0	3,62
Total For R2048											0.00	0	248,83
R2053	On	02/11/2023	Bond Future			12.42559	94.92149	12.35453	95.44760	17.24	0.00	0	5,11
R2053	On	01/02/2024	Bond Future			12.52804	97.06106	12.45423	97.59922	16.68	0.00	0	
R2053	On	02/05/2024	Bond Future			12.63486	93.38575	12.55819	93.93589	17.19	0.00	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	01/08/2024			12.74280	95.51036	12.66316	96.07284		16.30		0.00	0	
R2053	On	07/11/2024			12.88618	91.83637	12.80305	92.41136		16.13		0.00	0	
Total R2053 Future												0.00	0	5,18
R2053	On	02/11/2023	12.81	Call			5,081.11000	5.08111	4,712,910	18.36		0.00	0	
R2053	On	02/11/2023	12.81	Put			1,800.82000	1.80082	1,958,730	18.36		0.00	0	
R2053	On	02/11/2023	12.82	Call			5,129.24000	5.12924	4,759,450	18.38		0.00	0	
R2053	On	02/11/2023	12.82	Put			1,779.32000	1.77932	1,935,640	18.38		0.00	0	
R2053	On	02/11/2023	12.83	Call			5,177.51000	5.17751	4,806,150	18.40		0.00	0	
R2053	On	02/11/2023	12.83	Put			1,758.05000	1.75805	1,912,800	18.40		0.00	0	
R2053	On	01/02/2024	12.92	Call			6,479.17000	6.47917	6,128,920	17.84		0.00	0	
R2053	On	01/02/2024	12.92	Put			3,176.78000	3.17678	3,364,690	17.84		0.00	0	
R2053	On	01/02/2024	12.93	Call			6,524.04000	6.52404	6,172,620	17.85		0.00	0	
R2053	On	01/02/2024	12.93	Put			3,153.13000	3.15313	3,339,870	17.85		0.00	0	
R2053	On	01/02/2024	12.94	Call			6,568.75000	6.56875	6,216,160	17.87		0.00	0	
R2053	On	01/02/2024	12.94	Put			3,129.41000	3.12941	3,314,980	17.87		0.00	0	
R2053	On	02/05/2024	13.02	Call			7,463.01000	7.46301	7,115,730	18.38		0.00	0	
R2053	On	02/05/2024	13.02	Put			4,238.46000	4.23846	4,441,320	18.38		0.00	0	
R2053	On	02/05/2024	13.03	Call			7,505.62000	7.50562	7,157,360	18.39		0.00	0	
R2053	On	02/05/2024	13.03	Put			4,213.55000	4.21355	4,415,430	18.39		0.00	0	
R2053	On	02/05/2024	13.04	Call			7,548.29000	7.54829	7,199,050	18.41		0.00	0	
R2053	On	02/05/2024	13.04	Put			4,188.80000	4.18880	4,389,700	18.41		0.00	0	
R2053	On	01/08/2024	13.13	Call			8,047.98000	8.04798	7,698,300	17.11		0.00	0	
R2053	On	01/08/2024	13.13	Put			4,839.28000	4.83928	5,052,080	17.11		0.00	0	
R2053	On	01/08/2024	13.14	Call			8,089.09000	8.08909	7,738,500	17.12		0.00	0	
R2053	On	01/08/2024	13.14	Put			4,813.93000	4.81393	5,025,820	17.12		0.00	0	
R2053	On	01/08/2024	13.15	Call			8,130.60000	8.13060	7,779,120	17.13		0.00	0	
R2053	On	01/08/2024	13.15	Put			4,789.08000	4.78908	5,000,080	17.13		0.00	0	
R2053	On	07/11/2024	12.79	Call			6,692.50000	6.69250	6,381,720	16.49		0.00	0	
R2053	On	07/11/2024	12.79	Put			6,783.38000	6.78338	7,047,590	16.49		0.00	0	
R2053	On	07/11/2024	12.80	Call			6,729.99000	6.72999	6,418,240	16.51		0.00	0	
R2053	On	07/11/2024	12.80	Put			6,751.22000	6.75122	7,014,460	16.51		0.00	0	
R2053	On	07/11/2024	12.81	Call			6,767.55000	6.76755	6,454,840	16.52		0.00	0	
R2053	On	07/11/2024	12.81	Put			6,719.22000	6.71922	6,981,500	16.52		0.00	0	
Total R2053 Option												0.00	0	
Total For R2053												0.00	0	5,18
R209	On	02/11/2023			11.97404	64.13836	11.90817	64.44581		15.11		0.00	0	26,98
R209	On	01/02/2024			12.06856	65.58409	12.00028	65.89854		14.60		0.00	0	1,68
R209	On	02/05/2024			12.16754	63.91071	12.09676	64.23213		14.85		0.00	0	
R209	On	01/08/2024			12.26800	65.36503	12.19460	65.69371		14.38		0.00	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
R209	On	07/11/2024	Bond Future			12.40499	63.71416	12.32861	64.05009		13.89		0.00	0	
Total R209 Future													0.00	0	28,64
R209	On	02/11/2023	Bond Future	11.33	Call			699.08000	0.69908	609,820	14.43		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			3,488.68000	3.48868	3,706,870	14.43		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			713.18000	0.71318	622,650	14.45		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,453.11000	3.45311	3,670,030	14.45		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			727.56000	0.72756	635,760	14.46		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			3,417.87000	3.41787	3,633,520	14.46		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			2,983.65000	2.98365	2,804,740	15.16		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,433.73000	2.43373	2,569,270	15.16		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			3,009.72000	3.00972	2,829,970	15.18		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,414.16000	2.41416	2,548,860	15.18		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			3,035.89000	3.03589	2,855,290	15.19		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,394.75000	2.39475	2,528,600	15.19		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			1,441.36000	1.44136	1,338,960	14.21		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			5,865.44000	5.86544	6,084,460	14.21		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			1,456.39000	1.45639	1,353,240	14.21		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			5,830.51000	5.83051	6,048,780	14.21		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			1,471.52000	1.47152	1,367,620	14.22		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			5,795.74000	5.79574	6,013,260	14.22		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			2,815.65000	2.81565	2,666,350	14.16		0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			4,717.06000	4.71706	4,896,440	14.16		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			2,836.56000	2.83656	2,686,580	14.17		0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			4,691.20000	4.69120	4,869,900	14.17		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			2,857.55000	2.85755	2,706,890	14.18		0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			4,665.46000	4.66546	4,843,480	14.18		0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Call			3,753.11000	3.75311	3,579,480	14.11		0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Put			4,279.65000	4.27965	4,441,950	14.11		0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Call			3,775.98000	3.77598	3,601,740	14.12		0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Put			4,257.89000	4.25789	4,419,580	14.12		0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Call			3,799.18000	3.79918	3,624,340	14.13		0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Put			4,236.51000	4.23651	4,397,600	14.13		0.00	0	
Total R209 Option													0.00	0	
Total For R209													0.00	0	28,64
R210	On	02/11/2023	Bond Future			227.15645	227.15645	227.36568	227.36568				0.00	0	
R210	On	01/02/2024	Bond Future			232.33088	232.33088	232.54508	232.54508				0.00	0	30
R210	On	02/05/2024	Bond Future			234.38537	234.38537	234.60441	234.60441				0.00	0	
R210	On	01/08/2024	Bond Future			239.77382	239.77382	239.99743	239.99743				0.00	0	
R210	On	07/11/2024	Bond Future			242.04768	242.04768	242.27597	242.27597				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future												0.00	0	37	
Total For R210												0.00	0	37	
R213	On	02/11/2023	Bond Future			10.93263	81.83880	10.87641	82.08182		10.39		0.00	0	33,18
R213	On	01/02/2024	Bond Future			11.02148	83.68333	10.96250	83.93192		10.25		0.00	0	
R213	On	02/05/2024	Bond Future			11.10657	82.01219	11.04476	82.26625		10.11		0.00	0	
R213	On	01/08/2024	Bond Future			11.19209	83.87909	11.12722	84.13880		9.26		0.00	0	
R213	On	07/11/2024	Bond Future			11.33250	82.25159	11.26406	82.51689		9.21		0.00	0	
Total R213 Future												0.00	0	33,18	
R213	On	02/11/2023	Bond Future	10.94	Call			1,745.61000	1.74561	1,607,740	10.62		0.00	0	7:
R213	On	02/11/2023	Bond Future	10.94	Put			1,470.79000	1.47079	1,575,940	10.62		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,180.16000	2.18016	2,025,220	10.83		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,176.43000	1.17643	1,264,510	10.83		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,207.03000	2.20703	2,051,130	10.84		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			110.84000	0.11084	120,650	12.91		0.00	0	7:
R213	On	02/11/2023	Bond Future	11.12	Put			1,160.68000	1.16068	1,247,800	10.84		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,234.19000	2.23419	2,077,340	10.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,145.25000	1.14525	1,231,420	10.86		0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			3,141.69000	3.14169	2,958,620	11.26		0.00	0	7:
R213	On	02/11/2023	Bond Future	11.44	Put			746.64000	0.74664	806,590	11.26		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			7,543.62000	7.54362	7,310,410	12.91		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			4,367.04000	4.36704	4,187,110	11.20		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,246.25000	1.24625	1,314,910	11.20		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,308.61000	4.30861	4,129,720	11.18		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,268.25000	1.26825	1,337,950	11.18		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			4,337.89000	4.33789	4,158,480	11.19		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,257.30000	1.25730	1,326,480	11.19		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,643.44000	4.64344	4,808,680	9.79		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,473.83000	1.47383	1,384,400	9.80		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,615.12000	4.61512	4,779,750	9.80		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,444.14000	1.44414	1,355,930	9.79		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,671.87000	4.67187	4,837,720	9.79		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,458.94000	1.45894	1,370,120	9.79		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call			2,603.64000	2.60364	2,480,300	9.35		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put			3,643.71000	3.64371	3,780,080	9.35		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call			2,623.77000	2.62377	2,499,870	9.36		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put			3,623.10000	3.62310	3,758,910	9.36		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call			2,583.59000	2.58359	2,460,810	9.34		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put			3,664.43000	3.66443	3,801,360	9.34		0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Put			3,530.14000	3.53014	3,657,720	9.37		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	07/11/2024	Bond Future	11.22	Call		3,340.71000	3.34071	3,202,490	9.38	0.00	0	
R213	On	07/11/2024	Bond Future	11.22	Put		3,512.07000	3.51207	3,639,150	9.38	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Call		3,362.01000	3.36201	3,223,310	9.39	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Put		3,494.44000	3.49444	3,621,040	9.39	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Call		3,319.82000	3.31982	3,182,100	9.37	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											0.00	0	35,37
R214	On	02/11/2023	Bond Future			12.34264	59.81396	12.27681	60.12483	16.73	0.00	0	22,2
R214	On	01/02/2024	Bond Future			12.44544	61.16207	12.37721	61.48005	16.19	0.00	0	
R214	On	02/05/2024	Bond Future			12.54403	59.23676	12.47343	59.56181	16.61	0.00	0	
R214	On	01/08/2024	Bond Future			12.64307	60.58498	12.56998	60.91735	15.76	0.00	0	
R214	On	07/11/2024	Bond Future			12.77969	58.67327	12.70375	59.01297	15.52	0.00	0	
Total R214 Future											0.00	0	22,21
R214	On	02/11/2023	Bond Future	11.45	Call		445.06000	0.44506	381,600	15.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,578.81000	4.57881	4,826,220	15.77	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		455.23000	0.45523	390,690	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,536.33000	4.53633	4,782,660	15.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		465.56000	0.46556	399,930	15.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,494.07000	4.49407	4,739,310	15.80	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,215.68000	2.21568	2,064,230	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,246.18000	3.24618	3,412,710	16.05	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,170.38000	2.17038	2,020,790	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,297.19000	3.29719	3,465,580	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,192.97000	2.19297	2,042,450	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,271.60000	3.27160	3,439,060	16.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,322.70000	6.32270	6,548,650	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,395.38000	1.39538	1,295,530	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,285.15000	6.28515	6,510,350	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,365.82000	1.36582	1,267,470	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,360.41000	6.36041	6,587,110	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,380.55000	1.38055	1,281,450	15.70	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,925.01000	2.92501	2,771,830	15.67	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,797.48000	4.79748	4,976,670	15.67	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,946.70000	2.94670	2,792,830	15.68	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,771.23000	4.77123	4,949,730	15.68	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,903.64000	2.90364	2,751,150	15.66	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		4,824.11000	4.82411	5,003,990	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Put		4,333.80000	4.33380	4,495,800	15.64	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Call		3,888.16000	3.88816	3,709,850	15.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	07/11/2024	Bond Future	12.61	Put			4,311.84000	4.31184	4,473,230	15.65	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Call			3,911.73000	3.91173	3,732,810	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Put			4,289.98000	4.28998	4,450,760	15.66	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Call			3,864.65000	3.86465	3,686,950	15.64	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	22,21
Total for Bond												37,940,951.42	410	1,445,23
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
Total For ES42												0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
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	

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 R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/11/2023 GOVI			887.32600	887.32600	890.21600	890.21600				0.00	0	82
GOVI On 01/02/2024 GOVI			907.32500	907.32500	910.28100	910.28100				0.00	0	
GOVI On 02/05/2024 GOVI			927.81100	927.81100	930.83300	930.83300				0.00	0	
GOVI On 01/08/2024 GOVI			948.94400	948.94400	952.03300	952.03300				0.00	0	
GOVI On 07/11/2024 GOVI			970.90700	970.90700	974.06300	974.06300				0.00	0	
Total GOVI Future										0.00	0	82
GOVI On 02/11/2023 GOVI	885.80	Call			44,160.00000	4.41600	15,260,000			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			44,060.00000	4.40600	15,160,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			43,960.00000	4.39600	15,060,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			302,810.00000	30.28100	273,250,000			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			303,010.00000	30.30100	273,450,000			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			302,910.00000	30.29100	273,350,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Put			201,470.00000	20.14700	231,690,000			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			201,570.00000	20.15700	231,790,000			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			201,370.00000	20.13700	231,590,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Call			86,530.00000	8.65300	55,640,000			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			86,430.00000	8.64300	55,540,000			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			86,630.00000	8.66300	55,740,000			0.00	0	
GOVI On 01/08/2024 GOVI	943.37	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.78	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.79	Call			252,730.00000	25.27300	221,170,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.79	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.80	Call			252,630.00000	25.26300	221,070,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 07/11/2024 GOVI	948.78	Call			252,830.00000	25.28300	221,270,000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	82
Total for GOVI										0.00	0	82
AL37 On 02/11/2023 Index Future			906.59400	906.59400	908.10600	908.10600				0.00	0	
AL37 On 01/02/2024 Index Future			927.02800	927.02800	928.57500	928.57500				0.00	0	
AL37 On 02/05/2024 Index Future			947.95900	947.95900	949.53900	949.53900				0.00	0	
AL37 On 01/08/2024 Index Future			969.55000	969.55000	971.16500	971.16500				0.00	0	
AL37 On 07/11/2024 Index Future			991.99100	991.99100	993.63800	993.63800				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 02/11/2023 Index Future			1,031.65400	1,031.65400	1,034.35300	1,034.35300				0.00	0	
AL7T On 01/02/2024 Index Future			1,054.90600	1,054.90600	1,057.66700	1,057.66700				0.00	0	
AL7T On 02/05/2024 Index Future			1,078.72400	1,078.72400	1,081.54600	1,081.54600				0.00	0	
AL7T On 01/08/2024 Index Future			1,103.29400	1,103.29400	1,106.17800	1,106.17800				0.00	0	
AL7T On 07/11/2024 Index Future			1,128.83000	1,128.83000	1,131.77500	1,131.77500				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 02/11/2023 Index Future			900.18300	900.18300	903.13300	903.13300				0.00	0	10
ALBI On 01/02/2024 Index Future			920.47200	920.47200	923.48900	923.48900				0.00	0	
ALBI On 02/05/2024 Index Future			941.25500	941.25500	944.33900	944.33900				0.00	0	
ALBI On 01/08/2024 Index Future			962.69400	962.69400	965.84700	965.84700				0.00	0	
ALBI On 07/11/2024 Index Future			984.97500	984.97500	988.19600	988.19600				0.00	0	
Total ALBI Future										0.00	0	10
Total For ALBI										0.00	0	10
IGOV On 02/11/2023 Index Future			335.12800	335.12800	336.31800	336.31800				0.00	0	5
IGOV On 01/02/2024 Index Future			342.76200	342.76200	343.98000	343.98000				0.00	0	
IGOV On 02/05/2024 Index Future			350.57900	350.57900	351.82400	351.82400				0.00	0	
IGOV On 01/08/2024 Index Future			358.64100	358.64100	359.91400	359.91400				0.00	0	
IGOV On 07/11/2024 Index Future			367.02300	367.02300	368.32400	368.32400				0.00	0	
Total IGOV Future										0.00	0	51
Total For IGOV										0.00	0	51
Total for Index										0.00	0	62
JIBAR f On 20/09/2023 Jibar Future			8.50500	91.49500	8.42500	91.57500				0.00	0	
JIBAR f On 18/10/2023 Jibar Future			8.51000	91.49000	8.48500	91.51500				0.00	0	
JIBAR f On 15/11/2023 Jibar Future			8.54500	91.45500	8.49000	91.51000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.54000	91.46000	8.52000	91.48000				0.00	0	
JIBAR f On 17/01/2024 Jibar Future			8.54000	91.46000	8.51500	91.48500				0.00	0	
JIBAR f On 21/02/2024 Jibar Future			8.47800	91.52200	8.46000	91.54000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 20/03/2024		Jibar Future	8.53000	91.47000	8.48000	91.52000				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	8.49000	91.51000	8.34000	91.66000				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	8.34000	91.66000	8.23000	91.77000				0.00	0	
JIBAR F On 18/12/2024		Jibar Future	8.15500	91.84500	8.13000	91.87000				0.00	0	
JIBAR F On 19/03/2025		Jibar Future	8.12000	91.88000	8.02500	91.97500				0.00	0	
JIBAR F On 18/06/2025		Jibar Future	8.08500	91.91500	7.97500	92.02500				0.00	0	
Total Jibar Future										0.00	0	
Total For JIBAR FUTURE										0.00	0	
Total for Jibar										0.00	0	
Total for Derivatives :										37,940,951.42	410	1,446,6€
ABCPI3 On 07/12/2023		Spot Bond	4.86000	334.73998	4.86000	334.67632				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.89374				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.24529				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	10.07500	100.34083	10.07500	100.31388				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	12.18000	87.21851	12.18000	87.19034				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026		Spot Bond			0.00000	101.50869				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	102.37770				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	103.79881				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN11 On 26/09/2023		Spot Bond			0.00000	101.67436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.38404				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.07581				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.69618				0.00	800,000,000	200,000,000
Total ABFN25 SPOT										0.00	800,000,000	200,000,000
Total For ABFN25										0.00	800,000,000	200,000,000
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.28069				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	99.81209				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.80841				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.56147				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.33214				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.62214				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.67219				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.90610				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3` On 07/02/2029 Spot Bond					0.00000	101.77718				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	102.05345				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.76348				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	102.00290				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.03274				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4! On 14/10/2026 Spot Bond					0.00000	101.04299				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4! On 24/06/2025 Spot Bond					0.00000	101.53370				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4` On 24/08/2023 Spot Bond					0.00000	99.92748				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4! On 24/08/2025 Spot Bond					0.00000	99.92554				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4! On 30/03/2024 Spot Bond					0.00000	101.55697				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5! On 30/03/2026 Spot Bond					0.00000	101.26471				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.10061				0.00	0	
Total ABFN51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.29097				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.38847				0.00	400,000,000	100,000,00
Total ABFN53 SPOT										0.00	400,000,000	100,000,00
Total For ABFN53										0.00	400,000,000	100,000,00
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.77469				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.18859				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.65361				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.18314				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.18770				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	99.82242				0.00	800,000,000	200,000,00
Total ABFN59 SPOT										0.00	800,000,000	200,000,00
Total For ABFN59										0.00	800,000,000	200,000,00
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.24902				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	100.54142				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.30326				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6: On 28/06/2026 Spot Bond					0.00000	101.52408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6 On 28/06/2028 Spot Bond					0.00000	101.92359				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6 On 28/06/2030 Spot Bond					0.00000	101.47301				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.64114				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.92212				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.36390				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.05659				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.64852				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.43890				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.59174				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.64955				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.78000	7.78000	7.78000	167.45745				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			100.00000	98.80159	100.00000	98.57832				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.58000	4.58000	4.58000	169.19355				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.07000	5.07000	5.07000	219.01649				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	243.08386				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.99000	8.99000	8.99000	105.99192				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.40000	104.83281	9.40000	104.80665				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.40000	107.16852	9.40000	107.14177				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.62500	104.05938	8.62500	104.03499				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.95500	9.95500	9.95500	98.90646				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.39500	102.36322	9.39500	102.33769				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	20.29226	100.00000	20.24759				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.51000	335.07893	4.51000	335.01835				0.00	0	
Total ABSI2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.86500	11.86500	11.86500	100.45492				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.89670				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.86307				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.80621				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.00511				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.05160				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.07726				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.84759				0.00	0	200,000,00
Total AGL02 SPOT										0.00	0	200,000,00
Total For AGL02										0.00	0	200,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	101.12492				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.49753				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	109.85118				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.92453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.40649				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.37628				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.93784				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.64327				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.95075				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.96886				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.29000	96.82827	9.29000	96.80438				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.99629				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.08762				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AH5A1 On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			910,000,000,000,000.00	59,100,000,000	52,000,000,000	
Total AH5A11 SPOT									10,000,000,000,000.00	59,100,000,000	52,000,000,000	
Total For AH5A11									10,000,000,000,000.00	59,100,000,000	52,000,000,000	
AH5A2 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			813,900,000,000,000.00	118,139,000,000	99,850,000,000	
Total AH5A21 SPOT									13,900,000,000,000.00	118,139,000,000	99,850,000,000	
Total For AH5A21									13,900,000,000,000.00	118,139,000,000	99,850,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AH5A3 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			790,000,000,000,000.00	37,900,000,000	37,900,000,000
Total AH5A31 SPOT									10,000,000,000,000.00	37,900,000,000	37,900,000,000
Total For AH5A31									10,000,000,000,000.00	37,900,000,000	37,900,000,000
AH5B1 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			961,000,000,000,000.00	9,610,000,000	8,400,000,000
Total AH5B11 SPOT									1,000,000,000,000.00	9,610,000,000	8,400,000,000
Total For AH5B11									1,000,000,000,000.00	9,610,000,000	8,400,000,000
AH5C1 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			997,500,000,000,000.00	9,975,000,000	8,600,000,000
Total AH5C11 SPOT									17,500,000,000,000.00	9,975,000,000	8,600,000,000
Total For AH5C11									17,500,000,000,000.00	9,975,000,000	8,600,000,000
AH5D1 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			840,000,000,000,000.00	8,400,000,000	8,400,000,000
Total AH5D11 SPOT									10,000,000,000,000.00	8,400,000,000	8,400,000,000
Total For AH5D11									10,000,000,000,000.00	8,400,000,000	8,400,000,000
AHF2D On 18/07/2026 Spot Bond					0.00000	101.20156			0.00	0	
Total AHF2D1 SPOT									0.00	0	
Total For AHF2D1									0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.90262			0.00	292,187,200	73,046,800
Total AHF2O3 SPOT									0.00	292,187,200	73,046,800
Total For AHF2O3									0.00	292,187,200	73,046,800
AHF5A On 21/08/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total AHF5A2 SPOT									0.00	0	
Total For AHF5A2									0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.18000	99.97212	10.18000	100.00000			0.00	0	
Total AHF5A3 SPOT									0.00	0	
Total For AHF5A3									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total AHF5A4 SPOT									0.00	0	
Total For AHF5A4									0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total AHF5B1 SPOT									0.00	0	
Total For AHF5B1									0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total AHF5C1 SPOT									0.00	0	
Total For AHF5C1									0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total AHF5D1 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.08970				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.14363				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.99985				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.30856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.99956				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.89500	100.92320	10.89500	100.89412				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.30000	91.90876	12.30000	91.87895				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.03451				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.21605				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.49271				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.15000	199.01616	7.15000	198.96624				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.97905				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.44990				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	99.96964				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	102.46995				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00: On 30/09/2028 Spot Bond					0.00000	101.55062				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00: On 22/09/2023 Spot Bond					0.00000	101.57198				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00: On 20/12/2027 Spot Bond					0.00000	101.98944				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00: On 29/04/2024 Spot Bond					0.00000	99.69853				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00: On 28/03/2024 Spot Bond					0.00000	101.41310				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.49360				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.49360				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.49360				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01: On 17/10/2023 Spot Bond					0.00000	100.91939				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASC019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.69489				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	101.87164				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.69500	12.69500	12.69500	101.10825				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	101.79928				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	100.10930				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	99.97511				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	99.95047				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	99.90193				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	99.80951				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC02: On 26/05/2026 Spot Bond					0.00000	99.81520				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	101.81873				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	101.79263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	101.74831				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	99.71125				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	101.52398				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	101.54799				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	101.28071				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASC03: On 20/06/2028 Spot Bond					0.00000	101.07653				0.00	0	
Total ASC037 SPOT										0.00	0	
Total For ASC037										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.89228				0.00	0	
Total ASC038 SPOT										0.00	0	
Total For ASC038										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.86310				0.00	0	
Total ASC039 SPOT										0.00	0	
Total For ASC039										0.00	0	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.90603				0.00	0	
Total ASC040 SPOT										0.00	0	
Total For ASC040										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.86182				0.00	0	
Total ASC041 SPOT										0.00	0	
Total For ASC041										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.70576				0.00	0	
Total ASC042 SPOT										0.00	0	
Total For ASC042										0.00	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
ASC04: On 04/08/2028 Spot Bond					0.00000	100.48922				0.00	0	1,480,000,00
Total ASC043 SPOT										0.00	0	1,480,000,00
Total For ASC043										0.00	0	1,480,000,00
ASC04: On 28/02/2035 Spot Bond					0.00000	99.72998				0.00	0	
Total ASC044 SPOT										0.00	0	
Total For ASC044										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.30072				0.00	0	
Total ASC045 SPOT										0.00	0	
Total For ASC045										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.55000	257.57510	5.55000	257.52138				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.65000	234.23100	5.65000	234.18153				0.00	0	84,000,00
Total ASN037 SPOT										0.00	0	84,000,00
Total For ASN037										0.00	0	84,000,00
ASN15: On 31/03/2028 Spot Bond			5.94000	211.22150	5.94000	211.17530				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.61000	117.73281	5.61000	117.70818				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.20575				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	1,800,000,000	600,000,00
Total ASN280 SPOT										0.00	1,800,000,000	600,000,00
Total For ASN280										0.00	1,800,000,000	600,000,00
ASN28: On 13/09/2025 Spot Bond					0.00000	102.02105				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.55107				0.00	0	
Total ASN291 SPOT										0.00	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 ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.79610				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.23133				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.24500	5.24500	5.24500	118.47724				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.68500	5.68500	5.68500	107.88814				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.81302				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.95552				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.31676				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.51412				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.82000	114.93260	5.82000	114.90791				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.81288				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.36553				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.86702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.77078				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.77078				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	99.75233				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	102.05067				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.85092				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	102.15776				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.78441				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2024 Spot Bond					0.00000	101.91242				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2024 Spot Bond					0.00000	101.91242				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	101.97045				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	101.78363				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN40: On 20/12/2024 Spot Bond					0.00000	101.75389				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.92220				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	102.16770				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	103.88266				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.67288				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.81862				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.64000	10.64000	10.64000	99.94839				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.33000	11.33000	11.33000	99.31071				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.22089				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	102.05441				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	147.48000				0.00	0	
Total ASN485 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.11500	11.11500	11.11500	99.05486				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.18434				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.81100				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.81100				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.72746				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.68500	96.87823	10.68500	96.85068				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.86500	96.67725	9.86500	96.65182				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.41500	95.73134	10.41500	95.70479				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.41500	95.73134	10.41500	95.70479				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.99000	100.63064	8.99000	100.60660				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.94000	100.74103	10.94000	100.71188				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.89000	100.73821	10.89000	100.70919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.39000	100.61040	10.39000	100.58303				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.39000	100.61040	10.39000	100.58303				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.49878				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.60410				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/01/2026 Spot Bond			11.02500	99.73067	11.02500	99.70160				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			11.11500	100.28758	11.11500	100.25848				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.97500	100.38514	10.97500	100.35637				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.99866				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.83498				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	102.23667				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 18/03/2024 Spot Bond					0.00000	96.95953				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59: On 31/01/2024 Spot Bond			10.46500	99.96681	10.46500	99.93942				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.80987				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.78196				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	102.03534				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.67422				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	101.55559				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.54231				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.38450				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	99.67976				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.74578				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.68029				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.44974				0.00	0	
Total ASN632 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.90545				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	102.01612				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.55134				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.31562				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.20086				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.67449				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.00014				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.47095				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.57832				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.09280				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.01444				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	99.67880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.26538				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.38669				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.13071				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.65381				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.13071				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.23908				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.84629				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.85470				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.97439				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.50940				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 31/03/2032 Spot Bond					0.00000	101.68854				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	102.33052				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.40726				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	102.07553				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.64089				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.69792				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.68457				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.80423				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.82106				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.27759				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.62091				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.54556				0.00	0	
Total ASN769 SPOT										0.00	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 ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.47097				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.11884	10.11884	10.11884	102.77745				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.33073				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.92000	10.92000	10.92000	100.21301				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.66866				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.61813				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.61870				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.66795				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.45701				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.43118				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.15542				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.51484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	89.64047				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.19630				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.84959				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.83258				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.22419				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.11677				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.11677				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.66879				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.84785				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.88817				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.88400				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84(On 21/04/2027 Spot Bond					0.00000	100.88400				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84(On 22/04/2027 Spot Bond					0.00000	100.82807				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84(On 25/04/2042 Spot Bond					0.00000	97.04019				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	100.66140				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	100.65858				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85(On 20/06/2027 Spot Bond					0.00000	101.80433				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85(On 20/06/2025 Spot Bond					0.00000	101.83813				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85(On 31/08/2026 Spot Bond					0.00000	99.69799				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85(On 19/01/2027 Spot Bond					0.00000	101.02516				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	100.61625				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	98.85957				0.00	0	
Total ASN862 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.01343				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	102.10426				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	102.10426				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.95355				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.95355				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.64935				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.72595				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	102.02299				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	102.00618				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	102.17881				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.02151				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.63916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	102.03321				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.56500	100.63923	11.56500	100.60891				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN907 On 20/06/2027 Spot Bond					0.00000	94.85360				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN903 On 31/01/2030 Spot Bond					0.00000	100.59010				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN904 On 20/06/2026 Spot Bond					0.00000	101.78741				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN911 On 31/07/2027 Spot Bond					0.00000	99.69266				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN914 On 31/08/2027 Spot Bond					0.00000	99.68733				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	99.69266				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN917 On 31/07/2027 Spot Bond					0.00000	99.69799				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	99.69533				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	99.69133				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN92(On 31/08/2027 Spot Bond					0.00000	99.69533				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92(On 31/08/2027 Spot Bond					0.00000	99.69133				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	97.19540				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	90.70100				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	101.93874				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	106.79350				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	102.06510				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	100.63890				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.95581				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.89357				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	101.83784				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	102.14913				0.00	0	
Total ASN944 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.79171				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.80433				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	99.69799				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.67146				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	102.03989				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.85130				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.75389				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.57905				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	122.87440				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	102.12393				0.00	0	600,000,00
Total ASN973 SPOT										0.00	0	600,000,00
Total For ASN973										0.00	0	600,000,00
ASN97: On 20/12/2027 Spot Bond					0.00000	101.78754				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	88.77988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.69115				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.88852				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	101.30768				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	81.62396				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.17555				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	100.10708				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.77728				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.97263				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	101.06369				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	101.02267				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	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
ASN997 On 28/02/2028 Spot Bond					0.00000	99.69819				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.57500	101.97451	7.57500	101.95358				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.40544				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.42146				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.16656				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.60905				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	99.93894				0.00	1,000,000,000	1,000,000,000
Total BAW39 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BAW39										0.00	1,000,000,000	1,000,000,000
BAW40 On 30/06/2025 Spot Bond			9.80000	101.60231	9.80000	101.57576				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.13624				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.49908				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.31500	12.31500	12.31500	104.43393				0.00	0	100,000,000
Total BAYA72 SPOT										0.00	0	100,000,000
Total For BAYA72										0.00	0	100,000,000
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.36512				0.00	0	
Total BAYA74 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA74										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.91866				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.92959				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.98804				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.00852				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.82271				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.96745				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.86003				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.82494				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.43515				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.81106				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.17205				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	100.26790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.92986				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.88107				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.10494				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.13216				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.14035				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.10534				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	102.09159				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	102.10494				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	102.10536				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	102.17536				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.42000	9.42000	9.42000	97.94053				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX21 On 05/08/2033 Spot Bond					0.00000	100.43379				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	102.01980				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.59388				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.28709				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.65062				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.28454				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.77337				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	102.10865				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.36876				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX49 On 30/01/2024 Spot Bond					0.00000	100.56428				0.00	0	
Total BDX49 SPOT										0.00	0	
Total For BDX49										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.29650				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.84806				0.00	0	
Total BGL19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.36067				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.08500	102.62870	9.08500	102.60369				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	102.17336				0.00	8,910,000,000	8,910,000,000
Total BID13 SPOT										0.00	8,910,000,000	8,910,000,000
Total For BID13										0.00	8,910,000,000	8,910,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.94037				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.83462				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.52838				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.65211				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.24131				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.40300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.81000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	61.47400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.97200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	102.24522				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	102.26734				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.89372				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	100.00005				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	99.99997				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	102.11194				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BNPS0 On 01/08/2028 Spot Bond					0.00000	100.56047				0.00	0	
Total BNPS07 SPOT										0.00	0	
Total For BNPS07										0.00	0	
BNPS0 On 01/08/2029 Spot Bond					0.00000	100.56315				0.00	0	
Total BNPS08 SPOT										0.00	0	
Total For BNPS08										0.00	0	
BNPS0 On 18/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	400,000,000,000	200,000,000,000	
Total BNPS09 SPOT									10,000,000,000,000.00	400,000,000,000	200,000,000,000	
Total For BNPS09									10,000,000,000,000.00	400,000,000,000	200,000,000,000	
BNPS1 On 04/07/2028 Spot Bond					0.00000	96.30900				0.00	0	
Total BNPS10 SPOT										0.00	0	
Total For BNPS10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.19422				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.26772				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	101.13865				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.50278				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.08625				0.00	850,000,000	850,000,000
Total BPPF32 SPOT										0.00	850,000,000	850,000,000
Total For BPPF32										0.00	850,000,000	850,000,000
BPPF3(On 11/01/2024 Spot Bond					0.00000	101.08616				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3(On 31/03/2024 Spot Bond					0.00000	101.38196				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3(On 10/05/2024 Spot Bond					0.00000	100.28589				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF3(On 03/07/2024 Spot Bond					0.00000	101.30115				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF4(On 14/07/2026 Spot Bond					0.00000	101.03381				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				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2(On 29/03/2024 Spot Bond					0.00000	101.53540				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2(On 11/02/2025 Spot Bond					0.00000	100.55403				0.00	0	
Total BWZJ25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	101.84599				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.81091				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	101.84614				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	101.81088				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	101.77573				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.84780				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.50976				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.30113				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.11500	104.12385	9.11500	104.09849				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.76500	106.81740	9.76500	106.78974				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.80500	10.80500	10.80500	99.73570				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.76036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.98216				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.01935				0.00	3,707,000,000	1,853,500,000
Total CGR51 SPOT										0.00	3,707,000,000	1,853,500,000
Total For CGR51										0.00	3,707,000,000	1,853,500,000
CGR52 On 30/06/2025 Spot Bond					0.00000	101.82512				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	99.77026				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	99.76026				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.90321				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			10.10000	104.67326	10.10000	104.64523				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.24622				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.40500	103.95792	11.40500	103.92658				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.45900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.28000	163.01778	7.28000	162.97651				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			9.41000	158.33761	9.41000	158.28873				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			9.74500	104.98423	9.74500	104.95709				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	103.11712				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.27197				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	102.87840				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	101.97590				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 25/11/2024 Spot Bond					0.00000	99.24836				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	100.26660				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2024 Spot Bond					0.00000	99.48107				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	101.02390				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			10.64500	100.46701	10.64500	100.43870				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 25/10/2023 Spot Bond					0.00000	100.73158				0.00	0	
Total CLN537 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.13136				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	162.38300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.51283				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.11500	99.78610	10.11500	99.75935				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.16500	103.83725	10.16500	103.80928				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.25500	102.60003	10.25500	102.57216				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 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	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.17521				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.19808				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	99.91606				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.20186				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	143.78200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.28792				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.61500	101.86431	10.61500	101.87459				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.11500	102.87272	10.11500	102.84514				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.46832				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.04359				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.67891				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 11/02/2024 Spot Bond					0.00000	100.27861				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.34500	102.02644	10.34500	101.99848				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.20371				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.27940				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.93976				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	101.98117				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.00084				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.46964				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.31298				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	102.01393				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.00794				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	99.85470				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.66957				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	102.45137				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.81611				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.36782				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.62784				0.00	0	
Total CLN591 SPOT										0.00	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 CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.70000	158.12941	5.70000	133.40681				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.12086				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.62977				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.91688				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.58500	9.58500	9.58500	101.69585				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.42323				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.94216				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.81611				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.81611				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 05/08/2024 Spot Bond			9.17000	9.17000	9.17000	99.99157				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.38521				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.80278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.30192				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.04665				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.97258				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 23/10/2024 Spot Bond					0.00000	100.79703				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.60883				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	102.16102				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	102.40493				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	100.35950				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.85894				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	102.32224				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	100.67048				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2024 Spot Bond					0.00000	100.94986				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.00016				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	101.23466				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			13.46500	58.96341	13.46500	76.73068				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2024 Spot Bond					0.00000	100.18025				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			10.81500	97.77435	10.81500	97.74637				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.00016				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	100.15129				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63(On 09/10/2034 Spot Bond					0.00000	101.40941				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63(On 09/11/2024 Spot Bond					0.00000	100.31339				0.00	0	
Total CLN634 SPOT										0.00	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 CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	101.73983				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.00016				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.04717				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.00020				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.97886				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.80142				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.68063				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.80314				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.08861				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	102.33910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.00016				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.00016				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65(On 22/03/2030 Spot Bond					0.00000	101.34400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	102.00639				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65(On 13/10/2026 Spot Bond					0.00000	101.65150				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	102.15131				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66(On 20/12/2024 Spot Bond					0.00000	132.02900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	155.64700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66(On 02/04/2026 Spot Bond					0.00000	104.41498				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	100.00025				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.70122				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.00021				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.30597	165.22063	6.30597	134.23984				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			6.30597	165.22063	6.30597	134.24070				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.00022				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.00024				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.76731				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.37635				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	102.06902				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	101.72851				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/12/2026 Spot Bond					0.00000	101.75500				0.00	0	
Total CLN684 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.32276				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.93278				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.93256				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	105.49261				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.56152				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/12/2026 Spot Bond					0.00000	101.79639				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.13019				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	84.94613				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	83.48008				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.96638				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.84089				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.40531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.49081				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.00026				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.50282				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.76881				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.96674				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.20418				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.85621				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.18403				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.77968				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.77968				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.77968				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.02692				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.87533				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.04558				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.36115				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	102.16338				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.05605				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.69859				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.69859				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.69859				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.71514				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.71514				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.71514				0.00	0	
Total CLN729 SPOT										0.00	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 CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.49780				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.51078				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.13342				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.79635				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.89440				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.48046				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.11708				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	121.13600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.29540				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.00015				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.72926				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.32452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.84660				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.88420				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.41386				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.79232				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.66302				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	101.06032				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	102.10111				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.36358				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	101.73763				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.41552				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	98.97927				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN758 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	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.63855				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.52852				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.27731				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.83016				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	93.02458				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.41552				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 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	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.80569				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	101.14500				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	108.20416				0.00	0	
Total CLN770 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN770										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.40896				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.77108				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.06365				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.67804				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			5.32000	5.32000	5.32000	112.21937				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	102.47390				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	102.78730				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.60971				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.61252				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	100.05641				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.62655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.63272				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.64936				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.64936				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.70103				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.53370				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.27910				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.32811				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.64943				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.66615				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.66849				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.66849				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.59698				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.20724				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	105.95866				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.61420				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.67141				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	102.60832				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.63216				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.42000	97.96517	9.42000	97.94053				0.00	0	
Total CLN81 SPOT										0.00	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 CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.70923				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.34500				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.66623				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.67141				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.60972				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.66623				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.64943				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.66623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.66623				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.66586				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.66623				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.09534				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.66599				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.82821				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	102.19841				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.66586				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.60000	9.60000	9.60000	100.78383				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	102.58571				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	102.58586				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN836 On 31/08/2027 Spot Bond					0.00000	102.58587				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	102.58575				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.64942				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.79255				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	104.60490				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	104.53960				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	102.72250				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	102.13020				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.64943				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.64942				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.64903				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.70273				0.00	0	
Total CLN850 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.92693				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.80433				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.87500				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.98096				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.01459				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	101.89362				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	83.00852				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.66623				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.88846				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	101.78750				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	102.11021				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.67910				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.51590				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.72483				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.64722				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.59864				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.60413				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.60132				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.93028				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	102.58571				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.82957				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.79895				0.00	2,986,000,000	1,493,000,000
Total CLN875 SPOT										0.00	2,986,000,000	1,493,000,000
Total For CLN875										0.00	2,986,000,000	1,493,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN876 On 29/10/2025 Spot Bond					0.00000	100.79895				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	101.91785				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.42323				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.41660				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.98673				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.59567				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.77215				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.58302				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.58302				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.40681				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.55362				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.73000	5.73000	5.73000	128.86399				0.00	0	
Total CLN888 SPOT										0.00	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 CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	108.66213				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.97263				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	101.88515				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.66623				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.84120				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.58571				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.64935				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.36354				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.84795				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.36102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.58500	11.58500	11.58500	103.72747				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.46690				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.20000	11.20000	11.20000	101.87845				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	102.18490				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	102.08177				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.96085				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.40605				0.00	1,970,600,000	985,300,000
Total CLN907 SPOT										0.00	1,970,600,000	985,300,000
Total For CLN907										0.00	1,970,600,000	985,300,000
CLN907 On 20/12/2027 Spot Bond					0.00000	100.08820				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.88860				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.97276				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 31/01/2026 Spot Bond					0.00000	100.66569				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN91: On 20/12/2027 Spot Bond					0.00000	101.96006				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	101.45300				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	102.24964				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	102.77480				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	102.52124				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.79764				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.58594				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	102.58594				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.58579				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	102.58579				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	102.18099				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	102.06166				0.00	0	
Total CLN924 SPOT										0.00	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 CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	102.07343				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	102.09024				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	102.08183				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.66569				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN928 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	
CLN929 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	
CLN930 On 20/06/2028 Spot Bond					0.00000	100.19740				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	102.09864				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.58000	12.58000	12.58000	100.68000				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.46019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN937 On 20/03/2025 Spot Bond					0.00000	99.55900				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN938 On 20/03/2027 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN939 On 20/06/2028 Spot Bond					0.00000	101.73868				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	102.29227				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	102.21626				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.64928				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN943 On 31/03/2031 Spot Bond					0.00000	101.64928				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN944 On 31/03/2028 Spot Bond					0.00000	101.64928				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.96415				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.72858				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond					0.00000	101.98938				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN948 On 20/06/2030 Spot Bond					0.00000	102.18267				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	102.03981				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN950 On 20/06/2028 Spot Bond					0.00000	102.28341				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN951 On 31/03/2026 Spot Bond					0.00000	101.64943				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN952 On 23/09/2026 Spot Bond					0.00000	101.83447				0.00	2,986,000,000	1,493,000,000
Total CLN952 SPOT										0.00	2,986,000,000	1,493,000,000
Total For CLN952										0.00	2,986,000,000	1,493,000,000
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	102.07343				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.80858				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN957 On 20/06/2028 Spot Bond					0.00000	101.98938				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN958 On 31/08/2027 Spot Bond					0.00000	102.41387				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN959 On 31/08/2028 Spot Bond					0.00000	102.30456				0.00	0	
Total CLN959 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN959										0.00	0	
CLN96 On 30/09/2026 Spot Bond					0.00000	101.77166				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN96 On 20/06/2026 Spot Bond					0.00000	101.55346				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
CLN96 On 30/09/2026 Spot Bond					0.00000	100.45600				0.00	0	
Total CLN962 SPOT										0.00	0	
Total For CLN962										0.00	0	
CLN96 On 20/06/2032 Spot Bond			13.82000	13.82000	13.82000	101.15035				0.00	0	
Total CLN963 SPOT										0.00	0	
Total For CLN963										0.00	0	
CLN96 On 31/01/2030 Spot Bond			12.93000	12.93000	12.93000	79.32400				0.00	0	
Total CLN964 SPOT										0.00	0	
Total For CLN964										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.40500	101.99221	11.40500	101.96130				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.53500	101.01858	11.53500	100.98763				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.17500	93.85195	13.17500	93.81924				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.76500	93.72595	11.76500	93.69668				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.87644				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.51500	10.51500	10.51500	102.51861				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.72041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.71456				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.34510				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.75183				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.76117				0.00	400,000,000	100,000,000
Total DTF003 SPOT										0.00	400,000,000	100,000,000
Total For DTF003										0.00	400,000,000	100,000,000
DTF004 On 14/09/2025 Spot Bond					0.00000	101.99569				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	101.71166				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	101.75371				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DTP008 On 04/08/2024 Spot Bond					0.00000	100.43143				0.00	0	
Total DTP008 SPOT										0.00	0	
Total For DTP008										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.51500	100.14583	9.51500	100.12089				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	100.06334	9.69000	100.03799				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.06334	9.69000	100.03799				0.00	0	
Total DV24/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.71500	96.83487	10.71500	96.80741				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.90000	96.86626	10.90000	96.83833				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	100.10715	10.10000	100.08035				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.10715	10.10000	100.08035				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.23544				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.46942				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.35269				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.47492				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.72513				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	103.07918				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.81350				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	99.97494				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	100.53601				0.00	0	4,020,000,00
Total DVFB28 SPOT										0.00	0	4,020,000,00
Total For DVFB28										0.00	0	4,020,000,00
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.86248				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.20979				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	104.53574				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	105.61471				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.81000	121.67694	5.81000	121.65085				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.81000	102.76064	5.81000	102.73859				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	153.03854	2.25000	153.02022				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.25500	159.74040	5.25500	159.70847				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.15000	144.34306	5.15000	144.31464				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.15000	138.04986	5.15000	138.02267				0.00	0	
Total EL30 SPOT										0.00	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 EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.63000	124.01218	5.63000	123.98605				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.68000	106.72460	5.68000	106.70206				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	153.03854	2.25000	153.02022				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	213.07863				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	209.61817				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	196.41109				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	163.56198				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	162.48186				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	157.97887				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	146.90244				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	141.33470				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	143.55823				0.00	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 ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	119.02911				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 02/04/2027 Spot Bond					0.00000	110.47713				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	129.20724				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.82500	102.46212	10.82500	102.43276				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.25000	13.25000	13.25000	94.26859				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.30000	13.30000	13.30000	97.75861				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.91500	10.91500	10.91500	100.90112				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.91500	10.91500	10.91500	100.41074				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.84000	12.84000	12.84000	96.12606				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.83000	11.83000	11.83000	98.69535				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.34000	15.34000	15.34000	91.48982				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	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
EPF017 On 07/09/2023 Spot Bond					0.00000	102.07922				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	102.19782				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	102.32771				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.55507				0.00	0	1,000,000.00
Total EPF022 SPOT										0.00	0	1,000,000.00
Total For EPF022										0.00	0	1,000,000.00
EPF023 On 07/09/2026 Spot Bond					0.00000	102.15064				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.30903				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.97066				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.30398				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.29235				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.80193				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.55398				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.64116				0.00	0	800,000.00
Total EQT004 SPOT										0.00	0	800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT004										0.00	0	800,000,00
EQT00: On 10/09/2023 Spot Bond					0.00000	102.09303				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.60215				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.67768				0.00	400,000,000	100,000,00
Total EQT007 SPOT										0.00	400,000,000	100,000,00
Total For EQT007										0.00	400,000,000	100,000,00
EQT00: On 08/10/2024 Spot Bond					0.00000	101.18377				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.48695				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.25808				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.26828				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.75195				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.10816				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.11151				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.10974				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.11310				0.00	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 ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.13769				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.10939				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.11129				0.00	0	
Total ERS31 SPOT										0.00	0	
Total For ERS31										0.00	0	
ERSA3 On 17/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	26,300,000.00
Total ERS32 SPOT										0.00	0	26,300,000.00
Total For ERS32										0.00	0	26,300,000.00
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.11339				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.11496				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.71500	98.81610	9.71500	98.79050			1,395,872,573,000.00		143,682,200	3,334,188,500.00
Total ES26 SPOT									1,395,872,573,000.00		143,682,200	3,334,188,500.00
Total For ES26									1,395,872,573,000.00		143,682,200	3,334,188,500.00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.03244	7.85000	103.01078			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	
ES33 On 15/09/2033 Spot Bond			12.64000	74.42573	12.57500	74.69098			504,363,808,000.00		39,902,200	8,489,999,400.00
Total ES33 SPOT									504,363,808,000.00		39,902,200	8,489,999,400.00
Total For ES33									504,363,808,000.00		39,902,200	8,489,999,400.00
ES33/R On 15/09/2033 Spot Bond			7.50000	103.25300	7.50000	103.23235			0.00		0	
Total ES33/R209 SPOT									0.00		0	
Total For ES33/R209									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES42 On 25/04/2042 Spot Bond			13.10500	70.87684	13.04000	71.18280			410,480,052,000.00	31,322,400	12,548,699,400
Total ES42 SPOT									410,480,052,000.00	31,322,400	12,548,699,400
Total For ES42									410,480,052,000.00	31,322,400	12,548,699,400
ES42/R On 25/04/2042 Spot Bond			8.50000	102.74350	8.50000	102.72015			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.83000	11.83000	11.83000	99.31751			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.86000	14.86000	14.86000	92.37763			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.54995			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.16783			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.60215			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.28332			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.99968			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	102.03465			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	100.49051			0.00	0	
Total FIFG01 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIG01										0.00	0	
FIG02 On 05/08/2026 Spot Bond					0.00000	100.16445				0.00	0	
Total FIG02 SPOT										0.00	0	
Total For FIG02										0.00	0	
FIG03 On 22/02/2025 Spot Bond					0.00000	99.80637				0.00	0	
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	99.97165				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.97142				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	100.99980				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.86406				0.00	0	5,000,000,00
Total FRB25 SPOT										0.00	0	5,000,000,00
Total For FRB25										0.00	0	5,000,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.90647				0.00	320,000,000	80,000,00
Total FRB26 SPOT										0.00	320,000,000	80,000,00
Total For FRB26										0.00	320,000,000	80,000,00
FRB27 On 03/06/2026 Spot Bond			9.49500	103.86290	9.49500	103.83659				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	106.18194				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.75834				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.41500	99.86115	9.41500	99.83606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.63526				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.73813				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.75729				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.85240				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.79144				0.00	0	300,000,00
Total FRB35 SPOT										0.00	0	300,000,00
Total For FRB35										0.00	0	300,000,00
FRB36 On 14/09/2028 Spot Bond					0.00000	102.44953				0.00	3,100,000,000	10,200,000,00
Total FRB36 SPOT										0.00	3,100,000,000	10,200,000,00
Total For FRB36										0.00	3,100,000,000	10,200,000,00
FRB37 On 26/02/2029 Spot Bond					0.00000	100.80976				0.00	0	
Total FRB37 SPOT										0.00	0	
Total For FRB37										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.32000	335.26324	4.32000	335.20430				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	168.60452				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.00000	219.70456	5.00000	219.66198				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	118.81271				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI33 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	234.18153				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.71000	99.94374	5.71000	99.92247				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.75000	97.73789	5.75000	97.71708				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.30000	9.30000	9.30000	89.74665				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.40000	9.40000	9.40000	88.79579				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.88000	5.88000	5.88000	166.16074				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.16057				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	102.11207				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.33186				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.19822				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC297 On 14/05/2024 Spot Bond					0.00000	100.20009				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC299 On 20/06/2024 Spot Bond					0.00000	102.21451				0.00	0	
Total FRC299 SPOT										0.00	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 FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.19642				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.63085				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.54191				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	103.04743				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.74552				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.88518				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.98958				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.96697				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	102.00855				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.61997				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.87172				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.45816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.07735				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.89675				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.37019				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.38778				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	102.64387				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	102.13098				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.11070				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	112.08158				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.35554				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.26932				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/01/2026 Spot Bond					0.00000	101.36566				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/01/2026 Spot Bond					0.00000	100.74985				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2024 Spot Bond					0.00000	100.70791				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 28/02/2026 Spot Bond					0.00000	102.47413				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 31/01/2026 Spot Bond					0.00000	101.20218				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 31/01/2026 Spot Bond					0.00000	100.88330				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.66297				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.66709				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.67123				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.62794				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2024 Spot Bond					0.00000	101.48114				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.49818				0.00	0	
Total FRC363 SPOT										0.00	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 FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.68515				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	103.02853				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	92.55005				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	102.57711				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.86300				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.78241				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.92995				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	99.69343				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.15957				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.15957				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.01887				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.01887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	102.23159				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 11/11/2024 Spot Bond					0.00000	100.30440				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.74892				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.66630				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.90155				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond					0.00000	101.08132				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.94155				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.99114				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	99.76902				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	96.34191				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.94205				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/05/2026 Spot Bond					0.00000	93.03525				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	90.53865				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	98.24862				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.53410				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.23716				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	97.99659				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.66633				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.78633				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.72595				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.48948				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.69823				0.00	0	
Total FRC415 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	103.80480				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.77749				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.72161				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.92693				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.95665				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.95665				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.63108				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.64932				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.71960				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.96246				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.36558				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.66626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.43469				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.54665				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	99.99992				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.94733				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.12252				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.14766				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.60835				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.60835				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	102.00626				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.89842				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.62188				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44(On 31/08/2027 Spot Bond					0.00000	102.58596				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44(On 15/03/2028 Spot Bond					0.00000	102.15808				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	102.58596				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	102.60835				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(On 20/12/2030 Spot Bond					0.00000	102.02296				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45(On 28/06/2026 Spot Bond					0.00000	101.53444				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45(On 28/10/2023 Spot Bond					0.00000	100.62188				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45(On 29/10/2025 Spot Bond					0.00000	100.61625				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45(On 20/06/2028 Spot Bond					0.00000	101.81275				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45(On 21/01/2030 Spot Bond					0.00000	100.92878				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45(On 18/04/2028 Spot Bond					0.00000	101.10598				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45(On 16/11/2027 Spot Bond					0.00000	100.02818				0.00	0	
Total FRC457 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.93047				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	100.70834				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46: On 30/04/2025 Spot Bond					0.00000	100.70534				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.66633				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	101.05043				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.71188				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.40755				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46: On 20/12/2023 Spot Bond					0.00000	101.84245				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	102.47400				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	100.64918				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47(On 07/12/2033 Spot Bond			9.83000	297.11726	9.83000	108.14123				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47(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	
FRC47(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	
FRC47(On 31/10/2028 Spot Bond					0.00000	102.18938				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47(On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC47(On 31/07/2030 Spot Bond					0.00000	98.66250				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC47(On 20/06/2026 Spot Bond					0.00000	101.23599				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47(On 20/06/2026 Spot Bond					0.00000	101.21319				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47(On 07/12/2033 Spot Bond					0.00000	101.46937				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47(On 31/03/2032 Spot Bond					0.00000	101.01830				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRC48(On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total FRC480 SPOT									50,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total For FRC480									50,000,000,000,000.00	7,500,000,000	7,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			5.18000	112.57740	5.18000	113.95373				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.56000	118.41140	5.56000	118.38678				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.58521				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.80859				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.44472				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.61903				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.64558				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	103.03129				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.80822				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.32107				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.99802				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.51993				0.00	0	
Total FRJ31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	102.11202				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond					0.00000	105.81807				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.64000	5.64000	5.64000	117.30324				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.65792				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.67000	116.92460	5.67000	116.89994				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.53000	236.56617	5.53000	236.51699				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.86000	114.40820	5.86000	114.38350				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	236.51699				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.98000	168.28484	4.98000	168.25245				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	118.49089	3.70500	118.47208				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.61000	117.73281	5.61000	117.70818				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.65000	234.23100	5.65000	234.18153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.65000	234.23100	5.65000	234.18153				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.96000	168.33165	4.96000	168.29932				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.73000	232.68944	5.73000	232.63981				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.81000	115.06414	5.81000	115.03944				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.20000	217.86694	5.20000	217.82355				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.56000	105.67624	6.56000	105.65147				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.20000	217.86694	5.20000	217.82355				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.20000	217.86694	5.20000	217.82355				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.24000	223.14206	6.24000	223.09143				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.51000	106.27296	6.51000	106.24820				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.81000	5.81000	5.81000	115.03944				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.60000	117.86816	5.60000	117.84354				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.51000	215.05384	5.51000	215.00925				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.01000	227.38862	6.01000	227.33840				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.64000	213.88674	5.64000	213.84167				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.64000	213.88674	5.64000	213.84167				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			5.04100	219.32639	5.04100	219.28365				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.73000	166.54228	5.73000	166.50690				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.99000	210.78107	5.99000	210.73468				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			6.03000	210.42948	6.03000	210.38295				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.70000	166.61150	5.70000	166.57625				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.50500	215.09886	5.50500	215.05429				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			6.04000	6.04000	6.04000	210.29512				0.00	0	
Total FRS153 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.83911				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: 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	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.74459				0.00	900,000,000	300,000,000
Total FRS180 SPOT										0.00	900,000,000	300,000,000
Total For FRS180										0.00	900,000,000	300,000,000
FRS18: On 27/09/2025 Spot Bond					0.00000	101.63118				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	211.07976				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	159.66324				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	235.42887				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	283.72297				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.37581				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.40400				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.19910				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	102.48552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.10138				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.07925				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS217 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	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	102.20501				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.75903				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22{ On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23{ On 14/08/2027 Spot Bond					0.00000	100.20269				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23{ On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23{ 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	
FRS23{ 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	
FRS23{ 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	
FRS23{ 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	
FRS23{ On 13/10/2023 Spot Bond					0.00000	100.59940				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24{ On 31/03/2032 Spot Bond					0.00000	106.53868				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24{ On 12/12/2025 Spot Bond					0.00000	74.34311				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24{ On 09/12/2023 Spot Bond					0.00000	102.80349				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24{ On 29/12/2025 Spot Bond					0.00000	125.17711				0.00	0	
Total FRS244 SPOT										0.00	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 FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.27212				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 22/02/2024 Spot Bond					0.00000	105.56558				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	102.16621				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	142.60136				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.06863				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	102.68097				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	101.63234				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	145.73995				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.63944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.63374				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.87831				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	102.13644				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.70444				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.69150				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.71500	10.71500	10.71500	98.37026				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.71500	10.71500	10.71500	98.37026				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.77273				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.96149				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	98.73887				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS296 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	
FRS298 On 09/05/2025 Spot Bond					0.00000	115.85767				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS300 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	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.02714				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.66633				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 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	
FRS309 On 13/07/2027 Spot Bond					0.00000	121.85024				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.91500	9.91500	9.91500	104.41572				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.88335				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	101.95316				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.65222				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.99410				0.00	0	
Total FRS314 SPOT										0.00	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 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	101.64922				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	102.52808				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS317 On 17/11/2023 Spot Bond			4.62500	4.62500	4.62500	100.96418				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS318 On 26/04/2024 Spot Bond					0.00000	94.42909				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS320 On 13/05/2024 Spot Bond					0.00000	109.93118				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS321 On 16/05/2028 Spot Bond					0.00000	96.85245				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS322 On 20/11/2023 Spot Bond					0.00000	97.94650				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS323 On 07/12/2033 Spot Bond			9.36450	299.43470	9.36450	109.01520				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS324 On 07/12/2033 Spot Bond			9.53000	297.33796	9.53000	108.73764				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS325 On 07/12/2033 Spot Bond			9.19000	109.18441	9.19000	109.36025				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS326 On 07/12/2033 Spot Bond			9.28000	108.96606	9.28000	109.13393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS327 On 07/12/2033 Spot Bond			9.24000	109.04096	9.24000	109.21170				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	112.60598				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	102.37986				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	101.64939				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	100.66633				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	102.42787				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS333 On 21/12/2027 Spot Bond					0.00000	101.76896				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS334 On 06/07/2028 Spot Bond					0.00000	101.31657				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS335 On 10/07/2028 Spot Bond					0.00000	102.11172				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS336 On 16/02/2027 Spot Bond					0.00000	101.21705				0.00	0	
Total FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS337 On 15/07/2024 Spot Bond					0.00000	100.92686				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS33 On 17/07/2026 Spot Bond					0.00000	102.46568				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS34 On 19/07/2028 Spot Bond					0.00000	102.40912				0.00	0	
Total FRS340 SPOT										0.00	0	
Total For FRS340										0.00	0	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.85207				0.00	0	
Total FRS341 SPOT										0.00	0	
Total For FRS341										0.00	0	
FRS34 On 08/08/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS342 SPOT										0.00	0	
Total For FRS342										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.12000	4.12000	4.12000	335.40030				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.50000	336.06098	3.50000	336.00926				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.86000	3.86000	3.86000	335.65540				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.47879				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.51000	107.82861	5.51000	107.80633				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.02000	66.82906	5.02000	115.93635				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			4.85000	4.85000	4.85000	168.55752				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.13000	5.13000	5.13000	167.90135				0.00	0	
Total FRS87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.92000	4.92000	4.92000	334.61774			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.31500	103.83511	9.31500	103.80928			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.26500	101.53977	9.26500	101.51479			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.28500	104.26260	9.28500	104.23675		49,086,081,000.00		5,286,600	82,238,90
Total FRX26 SPOT								49,086,081,000.00		5,286,600	82,238,90
Total For FRX26								49,086,081,000.00		5,286,600	82,238,90
FRX27 On 07/03/2027 Spot Bond			9.35500	107.11267	9.35500	107.08605			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.71500	102.28397	9.71500	102.25761			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.37000	97.70894	10.37000	97.68210			0.00	0	30,000,00
Total FRX30 SPOT									0.00	0	30,000,00
Total For FRX30									0.00	0	30,000,00
FRX31 On 21/02/2031 Spot Bond			10.53000	94.77538	10.53000	94.74895		61,019,244,000.00		5,794,800	4,443,30
Total FRX31 SPOT								61,019,244,000.00		5,794,800	4,443,30
Total For FRX31								61,019,244,000.00		5,794,800	4,443,30
FRX32 On 31/03/2032 Spot Bond			10.90000	102.02773	10.90000	101.99814			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.48000	69.53163	12.48000	69.50863			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/05/2047 Spot Bond					0.00000	105.25810			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000			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 FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.19828				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.85972				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.87264				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.01570				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
GDA A1 On 20/07/2028 Spot Bond					0.00000	100.58618				0.00	0	
Total GDA A1 SPOT										0.00	0	
Total For GDA A1										0.00	0	
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.59756				0.00	0	
Total GDAB1 SPOT										0.00	0	
Total For GDAB1										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.09639				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.89555				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.89208				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.86833				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.79000	120.22319	4.79000	120.20057				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.42814				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.22400	103.60874	9.22400	103.58293				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.48696				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.92500	104.84291	7.92500	104.82064				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.77553				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.59879				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	104.10604				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.47688				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	102.00890				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.48358				0.00	0	
Total GRT30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.81868				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.24402				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.89132				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.71256				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.93181				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	102.04372				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.58636				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.35004				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.80149				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.06862				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.37418				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	102.04521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.50019				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.90350				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.97738				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.31345				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.08801				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	102.30867				0.00	1,000,000,000	1,050,000,000
Total GRT55 SPOT										0.00	1,000,000,000	1,050,000,000
Total For GRT55										0.00	1,000,000,000	1,050,000,000
GRT56 On 09/06/2030 Spot Bond					0.00000	102.22927				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.33099				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.54500	9.54500	9.54500	101.19118				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.64923				0.00	0	
Total H112T1 SPOT										0.00	0	
Total For H112T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H116T4 On 20/10/2023 Spot Bond					0.00000	100.82098				0.00	0	
Total H116T4 SPOT										0.00	0	
Total For H116T4										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.28425				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	101.33264				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.95107				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.77177				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.66617				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.64942				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.38352				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	99.90407				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.74769				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.52477				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.93960				0.00	0	
Total HILB11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.21474				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.92765				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.63625				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.44098				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.54624				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.32018				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.78000	334.81740	4.78000	334.75443				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.91000	4.91000	4.91000	336.51752				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.81000	97.68289	10.81000	97.65449				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.33000	77.17339	5.33000	113.50012				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.58500	81.01038	12.58500	80.98352			134,543,718,000.00	10,690,800	4,308,217,800	
Total HWAY34 SPOT									134,543,718,000.00	10,690,800	4,308,217,800	
Total For HWAY34									134,543,718,000.00	10,690,800	4,308,217,800	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.72221	100.00000	9.70081			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.56500	80.31293	12.56500	80.28634				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.71514	100.00000	9.69376				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.25900	169.98345	4.28000	169.90408			616,928,970,441,800.00	144,853,010,200	458,304,251,60	
Total I2025 SPOT									16,928,970,441,800.00	144,853,010,200	458,304,251,60	
Total For I2025									16,928,970,441,800.00	144,853,010,200	458,304,251,60	
I2029 On 31/03/2029 Spot Bond			4.28900	124.48679	4.32000	124.26554			221,579,192,098,200.00	51,662,203,800	424,253,351,90	
Total I2029 SPOT									21,579,192,098,200.00	51,662,203,800	424,253,351,90	
Total For I2029									21,579,192,098,200.00	51,662,203,800	424,253,351,90	
I2031 On 31/01/2031 Spot Bond			4.55000	100.53165	4.55000	100.51345			15,470,000,000,000.00	3,400,000,000	2,000,000,00	
Total I2031 SPOT									15,470,000,000,000.00	3,400,000,000	2,000,000,00	
Total For I2031									15,470,000,000,000.00	3,400,000,000	2,000,000,00	
I2033 On 28/02/2033 Spot Bond			4.72000	117.02633	4.68000	117.40075			796,244,433,712,000.00	168,695,854,600	396,855,973,30	
Total I2033 SPOT									16,244,433,712,000.00	168,695,854,600	396,855,973,30	
Total For I2033									16,244,433,712,000.00	168,695,854,600	396,855,973,30	
I2038 On 31/01/2038 Spot Bond			4.95000	127.07309	4.91000	127.64232			922,930,884,810,000.00	186,450,683,800	383,007,290,70	
Total I2038 SPOT									12,930,884,810,000.00	186,450,683,800	383,007,290,70	
Total For I2038									12,930,884,810,000.00	186,450,683,800	383,007,290,70	
I2046 On 31/03/2046 Spot Bond			4.93000	112.45468	4.91000	112.78005			450,940,301,530,000.00	91,468,621,000	350,462,445,90	
Total I2046 SPOT									10,940,301,530,000.00	91,468,621,000	350,462,445,90	
Total For I2046									10,940,301,530,000.00	91,468,621,000	350,462,445,90	
I2050 On 31/12/2050 Spot Bond			4.98000	111.22338	4.90000	112.74540			337,380,382,704,000.00	67,747,064,800	360,302,296,60	
Total I2050 SPOT									17,380,382,704,000.00	67,747,064,800	360,302,296,60	
Total For I2050									17,380,382,704,000.00	67,747,064,800	360,302,296,60	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.27718			0.00		0	
Total IBG01 SPOT									0.00	0	0	
Total For IBG01									0.00	0	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.05879			0.00		0	
Total IBG02 SPOT									0.00	0	0	
Total For IBG02									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
IBL109 On 07/12/2023 Spot Bond			4.58000	335.01109	4.58000	334.94989				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.42141				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.19441				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.01130				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.97306				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.67387				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.74811				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.67688				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.76241				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.42315				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.90246				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.90024				0.00	0	
Total IBL149 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.00002				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.51493				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.22332				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.06645				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.18606				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.22006				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.06998				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.98358				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.89884				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.05243				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	102.10540				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.58869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.14971				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.50114				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.07944				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	102.01286				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.72752				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	102.24337				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.73700				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.84112				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.42294				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.03294				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.07733				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL216 On 18/03/2025 Spot Bond					0.00000	101.79905				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.69199				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.15758				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.62092				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.47500	8.47500	8.47500	101.49661				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.13211				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.20932				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.89753				0.00	0	800,000,0€
Total IBL225 SPOT										0.00	0	800,000,0€
Total For IBL225										0.00	0	800,000,0€
IBL227 On 25/05/2027 Spot Bond					0.00000	92.91515				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	102.11421				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.59016				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.76226				0.00	0	
Total IBL230 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.73406				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.37500	9.37500	9.37500	100.69236				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.49930				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.53527				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.51233				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.13998				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.28744				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond			9.01500	9.01500	9.01500	100.86275				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.00095				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	100.77315				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/01/2024 Spot Bond			9.96500	9.96500	9.96500	100.27552				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.67401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2024 Spot Bond			8.70500	8.70500	8.70500	100.51757				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.28000	10.28000	10.28000	96.66110				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.11038				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.54280				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.42500	101.51749	8.42500	101.49450				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.09780				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.36746				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	99.82065				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.98620				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.83255				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.88490				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL260 On 20/12/2027 Spot Bond					0.00000	100.85465				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.56752				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.57886				0.00	400,000,000	100,000,000
Total IBL262 SPOT										0.00	400,000,000	100,000,000
Total For IBL262										0.00	400,000,000	100,000,000
IBL263 On 06/02/2027 Spot Bond					0.00000	100.76290				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.40183				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.12855				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.01961				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	99.91896				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.93514				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	102.19904				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	101.09484				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL277 On 15/02/2025 Spot Bond					0.00000	100.15443				0.00	0	
Total IBL277 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL277										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.70500	100.35134	9.70500	100.32587				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.49743				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.95500	101.83948	9.95500	101.81261				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.30000	102.94050	11.30000	102.90410				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.51500	103.04296	10.51500	103.01412				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.32853				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.73150				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.36400				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.83160				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.44930				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.77381				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.26500	101.06198	9.26500	101.03698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.89020				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.73180				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	104.34057				0.00	0	800,000,00
Total INLV07 SPOT										0.00	0	800,000,00
Total For INLV07										0.00	0	800,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.83586				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.29412				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.61381				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	102.64520				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	102.27999				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.76826				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	101.50846				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.99232				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	101.68601				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	102.20668				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.39947				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.88490				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	99.94675				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	99.94613				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	99.94757				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	99.94647				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	99.94613				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	99.80995				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.04660				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	99.94812				0.00	0	
Total IPFG02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.52111				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.10005				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.77461				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.33325				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			8.64500	99.70225	8.64500	99.67919				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.10638				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2024 Spot Bond			7.65500	100.04651	7.65500	100.02609				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.35090				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.69500	99.78606	8.69500	103.47849				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.21855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.63500	99.78753	8.63500	103.45026				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.12701				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.36810				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.87500	102.15098	8.87500	102.12675				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.58143				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.51500	10.51500	10.51500	101.06029				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	102.26168				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.88500	9.88500	9.88500	100.49715				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.97630				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC230 On 26/01/2024 Spot Bond			8.86000	8.86000	8.86000	100.73792				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.48500	9.48500	9.48500	100.77339				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	99.81396				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.88515				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.87516				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.03901				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.90198				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	102.43710				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.88436				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.85991				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	102.41527				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.47310				0.00	0	
Total IVC243 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.86665				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.87669				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				102.18816	0.00000	103.74348				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				102.18816	0.00000	104.27663				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.93726				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.74969				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.43500	8.43500	8.43500	101.19810				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.01500	11.01500	11.01500	101.30604				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.92211				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.97256				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	101.02311				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	101.35688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.95022				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	102.16598				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	101.35688				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.70077				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	101.28752				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.53017				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.82955				0.00	0	
Total IVC264 SPOT										0.00	0	
Total For IVC264										0.00	0	
IVC267 On 20/07/2028 Spot Bond					0.00000	100.33953				0.00	0	
Total IVC267 SPOT										0.00	0	
Total For IVC267										0.00	0	
IVC268 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC268 SPOT										0.00	0	
Total For IVC268										0.00	0	
IVC269 On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC269 SPOT										0.00	0	
Total For IVC269										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	101.05983				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.69209				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.97486				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.59012				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.68526				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.90858				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.75128				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.07714				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	102.36366				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.26259				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.40931				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.44255				0.00	0	
Total KAP026 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	101.51106				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	100.07695				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.07797				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.01500	115.83538	10.01500	115.80462				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.13704				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.95373				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	105.21572				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.18932				0.00	0	368,097,80
Total LGL12 SPOT										0.00	0	368,097,80
Total For LGL12										0.00	0	368,097,80
LHC01 On 19/07/2025 Spot Bond					0.00000	101.65328				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.82652				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.99992				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.99991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.99990				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.32926				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.50006				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.70000	14.70000	14.70000	104.23675				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.14070				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.00899				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.88662				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	99.97646				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.58796				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	99.75633				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	99.75010				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07 On 10/08/2024 Spot Bond					0.00000	100.27965				0.00	0	
Total MBF076 SPOT										0.00	0	
Total For MBF076										0.00	0	
MBF07 On 10/08/2026 Spot Bond					0.00000	100.28762				0.00	0	
Total MBF077 SPOT										0.00	0	
Total For MBF077										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.50081				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.96841				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.70845				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.52638				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.26500	9.26500	9.26500	103.86883				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.17346				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.51440				0.00	0	650,000,00
Total MMIG07 SPOT										0.00	0	650,000,00
Total For MMIG07										0.00	0	650,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	102.78225				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.93500	100.04796	9.93500	100.02146				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	103.33997				0.00	0	
Total MML03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.16500	95.25134	10.16500	95.21143				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.73795				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.51000	100.26915	10.51000	100.24125				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.52447				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.67251				0.00	60,000,000	30,000,000
Total MTN13 SPOT										0.00	60,000,000	30,000,000
Total For MTN13										0.00	60,000,000	30,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	100.65524				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.27761				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.61911				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.75279				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.77251				0.00	813,000,000	813,000,000
Total MTN20 SPOT										0.00	813,000,000	813,000,000
Total For MTN20										0.00	813,000,000	813,000,000
MTN23 On 29/01/2026 Spot Bond			9.86000	97.15935	9.86000	97.13394				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.56249				0.00	880,000,000	

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 MTN24 SPOT										0.00	880,000,000	
Total For MTN24										0.00	880,000,000	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.10725				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.17313				0.00	4,960,000,000	2,980,000,000
Total MTN26 SPOT										0.00	4,960,000,000	2,980,000,000
Total For MTN26										0.00	4,960,000,000	2,980,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	103.82917				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.41735				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	103.03652				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.55550				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.24882				0.00	400,000,000	100,000,000
Total MTN31 SPOT										0.00	400,000,000	100,000,000
Total For MTN31										0.00	400,000,000	100,000,000
MTN32 On 13/09/2027 Spot Bond					0.00000	102.93148				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	103.24373				0.00	0	2,940,000,000
Total MTN33 SPOT										0.00	0	2,940,000,000
Total For MTN33										0.00	0	2,940,000,000
MTN35 On 14/11/2027 Spot Bond					0.00000	100.70686				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.19643				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN37 On 29/06/2026 Spot Bond					0.00000	101.44769				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.78643				0.00	0	200,000,00
Total MTN38 SPOT										0.00	0	200,000,00
Total For MTN38										0.00	0	200,000,00
MTN39 On 29/06/2030 Spot Bond					0.00000	101.51637				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.97166				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.06902				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.97180				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.97193				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	99.97247				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.97444				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.92228				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.13250				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.32573				0.00	0	
Total N7E25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N7E25									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.77500	99.93241	10.77500	99.90392			2,155,000,000,000.00	200,000,000	100,000,000
Total NAM04 SPOT									2,155,000,000,000.00	200,000,000	100,000,000
Total For NAM04									2,155,000,000,000.00	200,000,000	100,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.90333			0.00	1,000,000,000	3,100,000,000
Total NBG02G SPOT									0.00	1,000,000,000	3,100,000,000
Total For NBG02G									0.00	1,000,000,000	3,100,000,000
NBG03 On 30/04/2026 Spot Bond					0.00000	101.24823			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	101.09298			0.00	0	0
Total NBG05G SPOT									0.00	0	0
Total For NBG05G									0.00	0	0
NBG06 On 29/07/2028 Spot Bond					0.00000	100.57378			0.00	0	0
Total NBG06G SPOT									0.00	0	0
Total For NBG06G									0.00	0	0
NBG07 On 15/12/2028 Spot Bond					0.00000	101.83017			0.00	0	0
Total NBG07G SPOT									0.00	0	0
Total For NBG07G									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.22500	104.38761	9.22500	104.36202			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			9.34500	100.37897	9.34500	100.35406			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17 On 22/04/2026 Spot Bond			9.51500	104.29462	9.51500	104.26814			0.00	0	5,000,000,000
Total NBK17A SPOT									0.00	0	5,000,000,000
Total For NBK17A									0.00	0	5,000,000,000
NBK20 On 01/06/2026 Spot Bond			9.51500	104.31115	9.51500	104.28466			0.00	0	5,000,000,000
Total NBK20A SPOT									0.00	0	5,000,000,000
Total For NBK20A									0.00	0	5,000,000,000
NBK21 On 21/07/2027 Spot Bond			9.76500	103.66455	9.76500	103.63769			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK23 On 19/11/2025 Spot Bond			8.39300	107.32771	8.39300	107.30373			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 NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.76500	106.77586	9.76500	106.74820				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	101.37434				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	102.92211				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.36000	107.32870	9.36000	107.30202				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.50500	103.11613	9.50500	103.09011				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.19500	100.20566	9.19500	100.18153				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			9.30500	102.63792	9.30500	102.61228				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36/ On 10/05/2026 Spot Bond					0.00000	102.68729				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	87.14772				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40/ On 31/07/2026 Spot Bond					0.00000	102.77835				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43/ On 20/02/2024 Spot Bond					0.00000	100.53308				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK46I On 15/08/2025 Spot Bond					0.00000	101.45601				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.11512				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.45581				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.73476				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.31662				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.73029				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.12756				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.86280				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.72361				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.49850				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.10500				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.45591				0.00	0	
Total NBKB61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.09511				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	99.95547				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.38440				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.21711				0.00	400,000,000	100,000,00
Total NBKB65 SPOT										0.00	400,000,000	100,000,00
Total For NBKB65										0.00	400,000,000	100,000,00
NBKB6 On 21/02/2030 Spot Bond					0.00000	99.99971				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	99.99967				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.70696				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			10.76000	104.41659	10.76000	104.38686				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.77929				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.41500	104.44167	10.41500	104.41285				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.78771				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.80100				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.81783				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.26597				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.26597				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NDBB0 On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	72,500,000,000	50,000,000,00	
Total NDBB01 SPOT									50,000,000,000,000.00	72,500,000,000	50,000,000,00	
Total For NDBB01									50,000,000,000,000.00	72,500,000,000	50,000,000,00	
NDBB0 On 21/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			940,000,000,000,000.00	189,400,000,000	100,000,000,00	
Total NDBB02 SPOT									10,000,000,000,000.00	189,400,000,000	100,000,000,00	
Total For NDBB02									10,000,000,000,000.00	189,400,000,000	100,000,000,00	
NGL01 On 01/07/2025 Spot Bond					0.00000	102.69498				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.73342				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.78062				0.00	720,000,000	180,000,00
Total NGL07 SPOT										0.00	720,000,000	180,000,00
Total For NGL07										0.00	720,000,000	180,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	105.02782				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.60404				0.00	0	
Total NGL09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.59219				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.00003				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.55917				0.00	0	
Total NGLT11B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.47476				0.00	440,000,000	220,000,00
Total NGT103 SPOT										0.00	440,000,000	220,000,00
Total For NGT103										0.00	440,000,000	220,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.22679				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.56482				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.33223				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.88193				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.41033				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.57452				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.26902				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.80218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	102.25183				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	101.78261				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.98336				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	102.23369				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.33592				0.00	0	10,000,000,00
Total NHM016 SPOT										0.00	0	10,000,000,00
Total For NHM016										0.00	0	10,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.90709				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.54660				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.69409				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.98631				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.98306				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	99.88988				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/05/2026 Spot Bond					0.00000	99.87933				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	99.87110				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	233.21654				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.01000	5.01000	5.01000	219.56966				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.03500	5.03500	5.03500	168.12359		3,041,140,000,000.00		604,000,000	302,000,000	
Total NI25 SPOT								3,041,140,000,000.00		604,000,000	302,000,000	
Total For NI25								3,041,140,000,000.00		604,000,000	302,000,000	
NI29 On 31/03/2029 Spot Bond			5.21000	5.21000	5.21000	118.69060				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			5.66000	5.66000	5.66000	117.03419				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.14000	5.14000	5.14000	167.87798				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	281.78337	3.45000	281.74042				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.94000	4.94000	4.94000	168.34624				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.65500	4.65500	4.65500	222.87588				0.00	0	
Total NILB14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.80000	221.56026	4.80000	221.51849				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.56000	92.43939	5.56000	118.38677				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.23672				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.06224				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.39870				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.35591				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.83346				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.26008				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	100.95268				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.97238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.94091				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.21725				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	102.10325				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.84976				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.04411				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.71085				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.86471				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	97.03233				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.56832				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.78688				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.49410				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN104 On 18/06/2024 Spot Bond					0.00000	101.84693				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.93698				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.84693				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.24406				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.51207				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	101.81947				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.77330				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.79500	10.79500	10.79500	99.91447				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.14500	10.14500	10.14500	103.71140				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.17000	10.17000	10.17000	102.58392				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	99.97377				0.00	0	
Total NN196 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	101.57685				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	101.57480				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.59005				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	101.64943				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	99.71150				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	103.62408				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	101.37538				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	101.34743				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NN238 On 31/07/2026 Spot Bond					0.00000	107.32957				0.00	0	
Total NN238 SPOT										0.00	0	
Total For NN238										0.00	0	
NN239 On 14/08/2028 Spot Bond					0.00000	100.19611				0.00	0	
Total NN239 SPOT										0.00	0	
Total For NN239										0.00	0	
NN240 On 14/08/2028 Spot Bond					0.00000	100.19426				0.00	0	
Total NN240 SPOT										0.00	0	
Total For NN240										0.00	0	
NN241 On 31/01/2030 Spot Bond					0.00000	100.17421				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN241 SPOT										0.00	0	
Total For NN241										0.00	0	
NN243 On 31/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN243 SPOT										0.00	0	
Total For NN243										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	109.25089				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	160.78000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	146.82000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	163.22000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	161.25000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	156.86427				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	0.00000				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09(On 29/03/2028 Spot Bond					0.00000	101.58190				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10(On 30/03/2028 Spot Bond					0.00000	101.55093				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10(On 21/04/2028 Spot Bond					0.00000	101.82965				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10(On 04/05/2028 Spot Bond					0.00000	100.52427				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	122.68781				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	87.79753				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	99.97047				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2055 Spot Bond					0.00000	96.18189				0.00	0	
Total NQ1A27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	99.97185				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.97156				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	107.94412				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	93.02302				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.96982				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.97097				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.56005				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.97460				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.53500	105.50271	11.53500	105.47038				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	15.94252	100.00000	15.90722				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	102.27717				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.34911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.67073				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.14094				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	102.09763				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.89010				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.11205				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.47047				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.18827				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	101.07416				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	102.09035				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.68500	107.90659	8.68500	107.88166				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			9.16500	108.97477	9.16500	108.94823				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	102.39266				0.00	400,000,000	120,000,000
Total OML11 SPOT										0.00	400,000,000	120,000,000
Total For OML11										0.00	400,000,000	120,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	101.76903				0.00	2,700,000,000	1,350,000,000
Total OML12 SPOT										0.00	2,700,000,000	1,350,000,000
Total For OML12										0.00	2,700,000,000	1,350,000,000
OML13 On 23/09/2026 Spot Bond					0.00000	102.53522				0.00	0	585,257,600
Total OML13 SPOT										0.00	0	585,257,600
Total For OML13										0.00	0	585,257,600
OML14 On 23/06/2027 Spot Bond					0.00000	102.33412				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.66596				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.32480				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	102.49001				0.00	2,986,000,000	1,493,000,000
Total PARS01 SPOT										0.00	2,986,000,000	1,493,000,000
Total For PARS01										0.00	2,986,000,000	1,493,000,000
PARS02 On 13/12/2027 Spot Bond					0.00000	102.98599				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.89764				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.83434				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.57386				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	102.20880				0.00	0	
Total PEP05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	102.38914				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.22916				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.72091				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	99.72756				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	99.72367				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.09000	105.72771	9.01500	105.91936			142,760,284,349,000.00	1,445,848,216,100	1,444,107,031,80	
Total R186 SPOT									12,760,284,349,000.00	445,848,216,100	444,107,031,80	
Total For R186									12,760,284,349,000.00	445,848,216,100	444,107,031,80	
R197 On 07/12/2023 Spot Bond			3.80000	335.76868	3.51000	335.99945			198,360,000,000,000.00	52,200,000,000	523,480,000,00	
Total R197 SPOT									18,360,000,000,000.00	52,200,000,000	523,480,000,00	
Total For R197									18,360,000,000,000.00	52,200,000,000	523,480,000,00	
R202 On 07/12/2033 Spot Bond			4.70000	253.49824	4.70000	253.45111			214,625,761,320,000.00	45,665,055,600	55,220,856,30	
Total R202 SPOT									14,625,761,320,000.00	45,665,055,600	55,220,856,30	
Total For R202									14,625,761,320,000.00	45,665,055,600	55,220,856,30	
R2030 On 31/01/2030 Spot Bond			10.35500	89.59545	10.33000	89.67835			096,232,115,068,500.00	1,844,155,684,700	1,880,595,550,00	
Total R2030 SPOT									16,232,115,068,500.00	844,155,684,700	380,595,550,00	
Total For R2030									16,232,115,068,500.00	844,155,684,700	380,595,550,00	
R2032 On 31/03/2032 Spot Bond			11.11500	87.61114	11.09000	87.70728			849,649,201,279,700.00	1,695,874,871,910	1,593,509,735,10	
Total R2032 SPOT									19,649,201,279,700.00	695,874,871,910	593,509,735,10	
Total For R2032									19,649,201,279,700.00	695,874,871,910	593,509,735,10	
R2035 On 28/02/2035 Spot Bond			11.81500	81.53375	11.75500	81.83235			894,480,262,325,500.00	2,107,023,297,700	1,631,346,421,90	
Total R2035 SPOT									14,480,262,325,500.00	107,023,297,700	631,346,421,90	
Total For R2035									14,480,262,325,500.00	107,023,297,700	631,346,421,90	
R2037 On 31/01/2037 Spot Bond			12.17000	76.50182	12.11000	76.79916			017,577,999,432,000.00	740,967,789,600	1,938,130,234,60	

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 R2037 SPOT									17,577,999,432,000.00	740,967,789,600	938,130,234,600
Total For R2037									17,577,999,432,000.00	740,967,789,600	938,130,234,600
R2040 On 31/01/2040 Spot Bond			12.43500	76.70162	12.35500	77.12730			674,223,154,781,500.00	938,819,714,900	1,278,384,811,700
Total R2040 SPOT									14,223,154,781,500.00	938,819,714,900	278,384,811,700
Total For R2040									14,223,154,781,500.00	938,819,714,900	278,384,811,700
R2044 On 31/01/2044 Spot Bond			12.49500	73.05375	12.43000	73.39649			550,354,411,009,500.00	524,238,048,100	1,197,648,189,000
Total R2044 SPOT									50,354,411,009,500.00	524,238,048,100	197,648,189,000
Total For R2044									50,354,411,009,500.00	524,238,048,100	197,648,189,000
R2048 On 28/02/2048 Spot Bond			12.37500	72.04106	12.30000	72.45250			348,390,564,475,000.00	1,159,465,904,200	1,649,053,757,800
Total R2048 SPOT									18,390,564,475,000.00	159,465,904,200	649,053,757,800
Total For R2048									18,390,564,475,000.00	159,465,904,200	649,053,757,800
R2053 On 31/03/2053 Spot Bond			12.33500	98.95483	12.26500	99.44795			407,831,271,449,000.00	276,273,309,400	312,710,276,800
Total R2053 SPOT									17,831,271,449,000.00	276,273,309,400	312,710,276,800
Total For R2053									17,831,271,449,000.00	276,273,309,400	312,710,276,800
R209 On 31/03/2036 Spot Bond			11.89000	66.06861	11.82500	66.35480			478,793,361,134,000.00	628,998,600,600	1,074,301,705,900
Total R209 SPOT									18,793,361,134,000.00	628,998,600,600	1,074,301,705,900
Total For R209									18,793,361,134,000.00	628,998,600,600	1,074,301,705,900
R210 On 31/03/2028 Spot Bond			4.32000	226.08875	4.30000	226.24013			19,319,865,120,000.00	4,472,191,000	224,678,340,400
Total R210 SPOT									19,319,865,120,000.00	4,472,191,000	224,678,340,400
Total For R210									19,319,865,120,000.00	4,472,191,000	224,678,340,400
R213 On 28/02/2031 Spot Bond			10.85500	80.35101	10.80000	80.57059			432,100,921,961,000.00	592,547,298,200	1,229,502,863,000
Total R213 SPOT									12,100,921,961,000.00	592,547,298,200	229,502,863,000
Total For R213									12,100,921,961,000.00	592,547,298,200	229,502,863,000
R214 On 28/02/2041 Spot Bond			12.25500	58.72657	12.19000	59.01786			263,510,404,379,000.00	347,899,665,800	470,449,565,700
Total R214 SPOT									13,510,404,379,000.00	347,899,665,800	470,449,565,700
Total For R214									13,510,404,379,000.00	347,899,665,800	470,449,565,700
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.34332			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.47462			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.79842			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.94392				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.22215				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.31422				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.19283				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.28141				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.92761				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.80578				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.75893				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.80852				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	102.03263				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	102.04854				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.87621				0.00	0	
Total RED162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.24164				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.15442				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.80744				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.85005				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.34777				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.44558				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.57174				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.90537				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.84526				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.77389				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.10060				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	102.06492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.86668				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.19220				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.83022				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.70666				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.70161				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.77063				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.75379				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.84635				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.82952				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.03133				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.01452				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.45655				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	100.68575				0.00	800,000,000	5,200,000.00
Total RN2030 SPOT										0.00	800,000,000	5,200,000.00
Total For RN2030										0.00	800,000,000	5,200,000.00
RW23 On 10/12/2023 Spot Bond			9.76500	101.76032	9.76500	101.73388				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.89500	95.65511	11.89500	95.62491				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.11000	94.42066	12.11000	94.39034				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.99716				0.00	0	300,000.00
Total RWL26 SPOT										0.00	0	300,000.00
Total For RWL26										0.00	0	300,000.00
RWL28 On 30/06/2028 Spot Bond			11.01000	96.57008	11.01000	96.54181				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	100.65041				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.94387				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.46500	104.05423	9.46500	104.02809				0.00	0	
Total SBS20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.31434				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.48500	100.32035	9.48500	100.29545				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.47000	98.93883	9.47000	98.91397				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.69000	102.16724	9.69000	102.14084				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.46500	104.90187	9.46500	104.87551				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.49500	100.04938	9.49500	100.02416				0.00	0	1,360,000,00
Total SBS38 SPOT										0.00	0	1,360,000,00
Total For SBS38										0.00	0	1,360,000,00
SBS39 On 29/01/2030 Spot Bond			10.42000	97.34982	10.42000	97.32294				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.42500	105.30528	9.42500	105.27893				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.77500	106.51311	9.77500	106.48549				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.14000	9.14000	9.14000	100.77420				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.77822				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.83782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.62779				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.54750				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.84200				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.57806				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.89015				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.51010				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.44033				0.00	0	40,000,00
Total SBS67 SPOT										0.00	0	40,000,00
Total For SBS67										0.00	0	40,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.32176				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	102.25125				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.71610				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.96961				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS72 On 02/02/2029 Spot Bond					0.00000	100.73098				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.89802				0.00	400,000,000	100,000,000
Total SBS74 SPOT										0.00	400,000,000	100,000,000
Total For SBS74										0.00	400,000,000	100,000,000
SBS75 On 26/04/2027 Spot Bond					0.00000	101.88694				0.00	400,000,000	100,000,000
Total SBS75 SPOT										0.00	400,000,000	100,000,000
Total For SBS75										0.00	400,000,000	100,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	102.56151				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.56340				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	102.16114				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	103.01018				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.84500	9.84500	9.84500	97.98098				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBS81 On 08/08/2028 Spot Bond					0.00000	100.35006				0.00	0	
Total SBS81 SPOT										0.00	0	
Total For SBS81										0.00	0	
SBS82 On 08/08/2030 Spot Bond					0.00000	100.35562				0.00	0	
Total SBS82 SPOT										0.00	0	
Total For SBS82										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.41000	335.17591	4.41000	335.11619				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	238.08936				0.00	0	
Total SBSI14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBSI14										0.00	0	
SBSL0 On 08/08/2026 Spot Bond					0.00000	100.34545				0.00	800,000,000	200,000,000
Total SBSL01 SPOT										0.00	800,000,000	200,000,000
Total For SBSL01										0.00	800,000,000	200,000,000
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.07537				0.00	400,000,000	100,000,000
Total SBSS01 SPOT										0.00	400,000,000	100,000,000
Total For SBSS01										0.00	400,000,000	100,000,000
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.36962				0.00	0	0
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.33302				0.00	0	0
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.86162				0.00	0	0
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	104.74660				0.00	0	0
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.75460				0.00	0	0
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	103.59289				0.00	0	0
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	101.95590				0.00	0	0
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT11 On 30/06/2028 Spot Bond					0.00000	102.63249				0.00	0	0
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	102.55664				0.00	240,000,000	60,000,000

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 SBT202 SPOT										0.00	240,000,000	60,000,000
Total For SBT202										0.00	240,000,000	60,000,000
SBT203 On 03/12/2023 Spot Bond			9.90000	102.33848	9.90000	102.31148				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.31146				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.62031				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.64344				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.11486				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.90537				0.00	0	800,000,000
Total SBT209 SPOT										0.00	0	800,000,000
Total For SBT209										0.00	0	800,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	100.79372				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.52982				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.91500	94.36484	9.91500	94.34003				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.24925				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.16783				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.16619				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.17084				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.17425				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.17262				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.16938				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.17402				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.17745				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.17661				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.17576				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.18036				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.75262				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.76756				0.00	0	
Total SNT06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.27321				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.29826				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.79894				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.35927				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.99993				0.00	800,000,000	200,000,000
Total SPDA14 SPOT										0.00	800,000,000	200,000,000
Total For SPDA14										0.00	800,000,000	200,000,000
SPDA1 On 21/08/2026 Spot Bond					0.00000	99.99989				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	99.99992				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	99.99975				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.73126				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.27309				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	102.34716				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.56219				0.00	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 SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	102.50894				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	101.46330				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG012 On 29/03/2028 Spot Bond					0.00000	101.90105				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG013 On 03/07/2028 Spot Bond					0.00000	101.45873				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.37735				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.06052				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			5.78000	5.78000	5.78000	166.39140				0.00	0	200,000,00
Total SSN011 SPOT										0.00	0	200,000,00
Total For SSN011										0.00	0	200,000,00
SSN017 On 21/12/2026 Spot Bond			8.99000	106.01740	8.99000	105.99192				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.29000	82.88793	10.29000	82.86534				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	101.78721				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.28156				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 13/10/2023 Spot Bond			9.44500	103.50476	9.44500	103.47833				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.51000	119.09461	5.51000	119.06998				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.45093				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.60718				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.64626				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.54000	4.54000	4.54000	334.98898				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.18500	5.18500	5.18500	167.77287				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.81000	5.81000	5.81000	115.03944				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.16000	5.16000	5.16000	118.99614				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.48000	5.48000	5.48000	215.27973				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	105.92488				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.80629				0.00	0	
Total SSN081 SPOT										0.00	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 SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	102.07925				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.40017				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.57500	5.57500	5.57500	235.63794				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	103.07410				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.18578				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			10.99500	86.89942	10.99500	86.87415				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.94436				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.46000	215.50469	5.46000	215.46029				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.65000	234.23100	5.65000	234.18153				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	96.76301				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2023 Spot Bond					0.00000	101.85680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	102.08194				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	99.21226				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	99.02158				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	99.06096				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.73500	7.73500	7.73500	99.79837				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.18034				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.14375				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.93074	112.44186	4.93074	112.42027				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.92477	46.26534	4.92477	112.26445				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.35488				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.87545				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN18: On 18/02/2024 Spot Bond					0.00000	100.07343				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.58973				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			4.86500	4.86500	4.86500	101.02505				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	100.10676				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	99.94983				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	102.39029				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	101.76237				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	101.53030				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	101.53005				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	101.46496				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN20: On 13/10/2023 Spot Bond					0.00000	101.15102				0.00	0	
Total SSN207 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN207										0.00	0	
SSN201 On 12/10/2023 Spot Bond					0.00000	101.05274				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.96738				0.00	0	600,000,00
Total SST201 SPOT										0.00	0	600,000,00
Total For SST201										0.00	0	600,000,00
SST202 On 31/08/2027 Spot Bond					0.00000	101.03257				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	102.62740				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	105.41065				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	103.35599				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.50500	102.57941	9.50500	102.55340				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.05000				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.03394				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.00476				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.04366				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.99965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.77928				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	99.99965				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.63500	99.06928	7.63500	99.04912				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.14500	99.07740	8.14500	99.05591				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.94589				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	99.99991				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A13 On 21/08/2025 Spot Bond					0.00000	100.06957				0.00	0	
Total T18A13 SPOT										0.00	0	
Total For T18A13										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	99.99972				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	99.99973				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A23 On 21/08/2027 Spot Bond					0.00000	100.08113				0.00	0	
Total T18A23 SPOT										0.00	0	
Total For T18A23										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.71500	99.16423	9.71500	99.13867				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A33 On 21/08/2027 Spot Bond			9.75000	9.75000	9.75000	100.08470				0.00	0	
Total T18A33 SPOT										0.00	0	
Total For T18A33										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.35843				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.19121				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	102.06431				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.12057				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.87411				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.08709				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.99061				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.92888				0.00	400,000,000	100,000,00
Total TFS165 SPOT										0.00	400,000,000	100,000,00
Total For TFS165										0.00	400,000,000	100,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.97143				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.35852				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.43136				0.00	0	
Total TFS168 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS168										0.00	0	
TFS168 On 30/11/2024 Spot Bond					0.00000	99.70688				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	99.75950				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.00300				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.06321				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.55463				0.00	2,500,000,000	2,500,000,000
Total TFS173 SPOT										0.00	2,500,000,000	2,500,000,000
Total For TFS173										0.00	2,500,000,000	2,500,000,000
TFS174 On 30/01/2028 Spot Bond					0.00000	100.71018				0.00	2,500,000,000	2,500,000,000
Total TFS174 SPOT										0.00	2,500,000,000	2,500,000,000
Total For TFS174										0.00	2,500,000,000	2,500,000,000
TFS175 On 13/03/2026 Spot Bond					0.00000	101.80561				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.83950				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.28344				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.91500	99.62543	8.91500	99.60182				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	99.99991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.18500	99.61042	6.18500	99.59393				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.09392				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	99.99985				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	99.99971				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	99.99964				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	99.99968				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	99.99954				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.99958				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.99944				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.99950				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.99951				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.99893				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.99904				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.99910				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.99968				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.83625				0.00	0	
Total TH18B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH18B2										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.09506				0.00	0	
Total TH18B3 SPOT										0.00	0	
Total For TH18B3										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	99.99954				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	99.99958				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.11174				0.00	0	
Total TH18C3 SPOT										0.00	0	
Total For TH18C3										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	99.99932				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	99.99937				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.16165				0.00	0	
Total TH18D3 SPOT										0.00	0	
Total For TH18D3										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TH18O: On 21/08/2024 Spot Bond					0.00000	100.04774				0.00	400,000,000	100,000,000
Total TH18O3 SPOT										0.00	400,000,000	100,000,000
Total For TH18O3										0.00	400,000,000	100,000,000
TL25 On 04/09/2024 Spot Bond			9.86500	104.15557	9.86500	104.12831				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.53665				0.00	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 TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL28 On 24/04/2025 Spot Bond			10.07500	101.82085	10.07500	101.79350			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.27392			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.92316			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.53869			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.65288			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	102.11409			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			10.04500	103.24066	10.04500	103.21284			0.00	0	200,000,00
Total TN23 SPOT									0.00	0	200,000,00
Total For TN23									0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	87.23583	100.00000	87.03846			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.36500	98.55401	10.36500	98.52695		113,733,072,000.00		10,972,800	1,668,439,40
Total TN25 SPOT								113,733,072,000.00		10,972,800	1,668,439,40
Total For TN25								113,733,072,000.00		10,972,800	1,668,439,40
TN25/R On 19/08/2025 Spot Bond			100.00000	27.55812	100.00000	27.49746			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.54500	93.73067	11.54500	93.70208		131,594,528,000.00		11,398,400	6,409,219,00
Total TN27 SPOT								131,594,528,000.00		11,398,400	6,409,219,00
Total For TN27								131,594,528,000.00		11,398,400	6,409,219,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN27/R On 14/11/2027 Spot Bond			100.00000	14.04802	100.00000	14.01709				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.26000	96.41038	11.26000	96.38168				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.93000	97.10272	11.93000	97.07197				0.00	0	25,000,000.00
Total TN30 SPOT										0.00	0	25,000,000.00
Total For TN30										0.00	0	25,000,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.24157	8.00000	117.21644				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.96200	91.35656	12.96200	91.32539				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.36000	86.52675	13.36000	86.49618			105,442,464,000.00		7,892,400	616,650,700.00
Total TN40 SPOT									105,442,464,000.00		7,892,400	616,650,700.00
Total For TN40									105,442,464,000.00		7,892,400	616,650,700.00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.93783	10.75000	103.90810				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.31493				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.43454				0.00	0	3,000,000.00
Total TNF27 SPOT										0.00	0	3,000,000.00
Total For TNF27										0.00	0	3,000,000.00
TNI33 On 28/02/2033 Spot Bond			6.04000	103.11577	6.04000	104.03092				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.80290				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.69162				0.00	0	
Total TR5A12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.70999				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.73524				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			8.03500	100.23673	8.03500	100.21516				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.11308				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			10.04500	102.78090	10.04500	102.75338				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.11308				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.04500	102.80639	9.04500	102.78155				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.10146				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.07620				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.83372				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.77899				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.10685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.11110				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	96.04311				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	95.50954				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.11474				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.72203				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.08978				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	99.91158				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	99.82280				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	101.30063				0.00	0	
Total TWC448 SPOT										0.00	0	
Total For TWC448										0.00	0	
TWC44 On 20/10/2023 Spot Bond					0.00000	101.07283				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC45 On 06/11/2023 Spot Bond					0.00000	100.83099				0.00	0	
Total TWC451 SPOT										0.00	0	
Total For TWC451										0.00	0	
TWC45 On 09/11/2023 Spot Bond					0.00000	100.39350				0.00	0	
Total TWC452 SPOT										0.00	0	
Total For TWC452										0.00	0	
TWCJ2 On 09/11/2023 Spot Bond					0.00000	100.49143				0.00	0	
Total TWCJ28 SPOT										0.00	0	
Total For TWCJ28										0.00	0	
TWCM2 On 09/11/2023 Spot Bond					0.00000	100.41798				0.00	0	
Total TWCM28 SPOT										0.00	0	
Total For TWCM28										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.33500	105.03390	11.33500	105.00244				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.16230				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.17262				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.16470				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.17501				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.16150				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.17741				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			11.02500	11.02500	11.02500	100.86953				0.00	0	
Total UU1A09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	100.16069				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	100.17501				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.17741				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.18123				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.18139				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.19810				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.20128				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.19651				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.19651				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.82367				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.79403				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.62678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.27330			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.27609			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.34e+017	090,742,815,810	589,396,915,20
Total for SPOT :									2.34e+017	090,742,815,810	589,396,915,20
Total Futures									2.34e+017	090,742,816,220	589,398,251,00
Total Options									0.00	0	110,87
Grand Total:									2.34e+017	090,742,816,220	589,398,361,87