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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/08/2023 Bond Future			13.25301	71.41858	13.28051	71.30243			0.00	0	35
ES33 On 02/11/2023 Bond Future			13.41181	69.25304	13.44026	69.13528			0.00	0	
ES33 On 01/02/2024 Bond Future			13.56947	70.89309	13.60206	70.76093			0.00	0	
ES33 On 02/05/2024 Bond Future			13.72214	68.81027	13.76092	68.65613			0.00	0	
ES33 On 01/08/2024 Bond Future			13.90434	70.39154	13.95211	70.20589			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			13.53336	68.42003	13.55039	68.33828			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.67897	65.72159	13.69650	65.63899			0.00	0	
ES42 On 01/02/2024 Bond Future			13.81602	67.27850	13.83668	67.18276			0.00	0	
ES42 On 02/05/2024 Bond Future			13.95410	64.64720	13.97962	64.53099			0.00	0	
ES42 On 01/08/2024 Bond Future			14.11377	66.13064	14.14636	65.98504			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 03/08/2023 Bond Future			170.48658	170.48658	170.44585	170.44585			0.00	0	6,30

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	02/11/2023	Bond Future			174.38731	174.38731	174.34825	174.34825			0.00	0	
I2025	On	01/02/2024	Bond Future			176.71189	176.71189	176.64315	176.64315			0.00	0	
I2025	On	02/05/2024	Bond Future			180.99791	180.99791	180.88022	180.88022			0.00	0	
I2025	On	01/08/2024	Bond Future			183.31520	183.31520	183.12279	183.12279			0.00	0	
Total I2025 Future												0.00	0	6,30
Total For I2025												0.00	0	6,30
I2029	On	03/08/2023	Bond Future			123.07820	123.07820	123.34869	123.34869			0.00	0	2,2
I2029	On	02/11/2023	Bond Future			124.55886	124.55886	124.83849	124.83849			0.00	0	
I2029	On	01/02/2024	Bond Future			127.50758	127.50758	127.77322	127.77322			0.00	0	
I2029	On	02/05/2024	Bond Future			129.22321	129.22321	129.46099	129.46099			0.00	0	
I2029	On	01/08/2024	Bond Future			132.20041	132.20041	132.39222	132.39222			0.00	0	
Total I2029 Future												0.00	0	2,27
Total For I2029												0.00	0	2,27
I2033	On	03/08/2023	Bond Future			116.09164	116.09164	116.03319	116.03319			0.00	0	7,2
I2033	On	02/11/2023	Bond Future			117.31978	117.31978	117.26204	117.26204			0.00	0	
I2033	On	01/02/2024	Bond Future			120.09706	120.09706	120.01866	120.01866			0.00	0	
I2033	On	02/05/2024	Bond Future			121.53721	121.53721	121.42484	121.42484			0.00	0	
I2033	On	01/08/2024	Bond Future			124.33749	124.33749	124.17418	124.17418			0.00	0	
Total I2033 Future												0.00	0	7,22
Total For I2033												0.00	0	7,22
I2038	On	03/08/2023	Bond Future			125.52894	125.52894	125.53843	125.53843			0.00	0	3,0
I2038	On	02/11/2023	Bond Future			128.40116	128.40116	128.41274	128.41274			6,420,058.00	50	1,7
I2038	On	01/02/2024	Bond Future			129.41191	129.41191	129.40240	129.40240			0.00	0	
I2038	On	02/05/2024	Bond Future			132.55079	132.55079	132.50641	132.50641			0.00	0	
I2038	On	01/08/2024	Bond Future			133.51922	133.51922	133.42078	133.42078			0.00	0	
Total I2038 Future												6,420,058.00	50	4,72
Total For I2038												6,420,058.00	50	4,72
I2046	On	03/08/2023	Bond Future			110.57662	110.57662	110.43463	110.43463			0.00	0	12,8
I2046	On	02/11/2023	Bond Future			111.00851	111.00851	110.86650	110.86650			0.00	0	4,6
I2046	On	01/02/2024	Bond Future			113.63671	113.63671	113.47308	113.47308			0.00	0	
I2046	On	02/05/2024	Bond Future			114.22926	114.22926	114.03104	114.03104			0.00	0	
I2046	On	01/08/2024	Bond Future			116.85971	116.85971	116.61130	116.61130			0.00	0	
Total I2046 Future												0.00	0	17,50
Total For I2046												0.00	0	17,50
I2050	On	03/08/2023	Bond Future			109.48739	109.48739	109.43034	109.43034			0.00	0	10,7
I2050	On	02/11/2023	Bond Future			111.99237	111.99237	111.93582	111.93582			0.00	0	3,3
I2050	On	01/02/2024	Bond Future			112.38537	112.38537	112.30983	112.30983			0.00	0	
I2050	On	02/05/2024	Bond Future			115.11150	115.11150	115.00395	115.00395			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			115.43931	115.43931	115.28334	115.28334			0.00	0	
Total I2050 Future												0.00	0	14,10
Total For I2050												0.00	0	14,10
R186	On	03/08/2023	Bond Future			9.79720	103.32888	9.81394	103.28121		5.76	0.00	0	73,34
R186	On	02/11/2023	Bond Future			9.85257	105.66812	9.87028	105.62100		5.17	81,258,784.28	769	14,68
R186	On	01/02/2024	Bond Future			9.88392	102.83253	9.91040	102.76705		4.96	0.00	0	
R186	On	02/05/2024	Bond Future			9.89442	105.30500	9.93607	105.20994		4.36	0.00	0	
R186	On	01/08/2024	Bond Future			9.96954	102.39321	10.03626	102.25416		4.04	0.00	0	
Total R186 Future												81,258,784.28	769	87,95
R186	On	03/08/2023	Bond Future	9.75	Call			850.57000	0.85057	913,390	5.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,032.82000	1.03282	1,047,970	5.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			821.93000	0.82193	883,580	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,061.27000	1.06127	1,075,250	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			836.18000	0.83618	898,420	5.75	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,046.97000	1.04697	1,061,540	5.75	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,099.52000	2.09952	2,095,120	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			829.94000	0.82994	858,950	5.50	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			606.83000	0.60683	636,950	5.02	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			2,545.85000	2.54585	2,528,850	5.02	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			802.38000	0.80238	844,120	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,117.21000	2.11721	2,111,830	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			811.72000	0.81172	854,440	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			821.13000	0.82113	864,570	5.06	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,081.91000	2.08191	2,078,230	5.06	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,279.15000	2.27915	2,355,280	5.50	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,121.45000	1.12145	1,158,180	4.72	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			2,142.32000	2.14232	2,113,570	4.72	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,132.57000	1.13257	1,169,480	4.72	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			2,128.41000	2.12841	2,099,840	4.72	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,144.08000	1.14408	1,181,170	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			2,114.90000	2.11490	2,086,510	4.73	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			4,818.29000	4.81829	4,747,950	3.94	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			4,797.15000	4.79715	4,727,020	3.94	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			258.93000	0.25893	284,060	3.94	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			4,776.04000	4.77604	4,706,110	3.94	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			1,402.39000	1.40239	1,519,790	4.22	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			1,873.81000	1.87381	1,896,150	4.22	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			252.94000	0.25294	277,660	3.94	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			2,331.92000	2.33192	2,460,650	4.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	10.40	Put		1,280.74000	1.28074	1,314,410	4.57	0.00	0	2,00
R186	On	02/05/2024	Bond Future	8.00	Call		255.92000	0.25592	280,850	3.94	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		563.01000	0.56301	606,990	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		3,416.75000	3.41675	3,321,680	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		568.05000	0.56805	612,300	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		3,400.21000	3.40021	3,305,410	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		558.01000	0.55801	601,730	3.61	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		3,433.33000	3.43333	3,338,000	3.61	0.00	0	
Total R186 Option											0.00	0	7,48
Total For R186											81,258,784.28	769	95,48
R197	On	03/08/2023	Bond Future			335.36769	335.36769	335.14509	335.14509		0.00	0	4
R197	On	02/11/2023	Bond Future			343.04017	343.04017	342.81762	342.81762		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			247.63643	247.63643	247.51121	247.51121		0.00	0	5,33
R202	On	02/11/2023	Bond Future			253.30182	253.30182	253.17744	253.17744		0.00	0	
R202	On	01/02/2024	Bond Future			254.30958	254.30958	254.14458	254.14458		0.00	0	
R202	On	02/05/2024	Bond Future			260.47776	260.47776	260.24077	260.24077		0.00	0	
R202	On	01/08/2024	Bond Future			261.34032	261.34032	260.99411	260.99411		0.00	0	
Total R202 Future											0.00	0	5,33
Total For R202											0.00	0	5,33
R2030	On	03/08/2023	Bond Future			11.31947	85.21411	11.33120	85.16644	10.59	0.00	0	96,48
R2030	On	02/11/2023	Bond Future			11.42610	87.14386	11.43811	87.09646	10.22	0.00	0	3
R2030	On	01/02/2024	Bond Future			11.52641	85.18096	11.54288	85.11795	9.87	0.00	0	
R2030	On	02/05/2024	Bond Future			11.62640	87.22930	11.65010	87.14146	9.00	0.00	0	
R2030	On	01/08/2024	Bond Future			11.76789	85.21169	11.80286	85.08671	8.88	0.00	0	
Total R2030 Future											0.00	0	96,78
R2030	On	03/08/2023	Bond Future	11.35	Call		1,436.36000	1.43636	1,570,020	10.77	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		1,360.03000	1.36003	1,446,020	10.77	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		1,459.01000	1.45901	1,593,080	10.78	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		1,342.11000	1.34211	1,428,510	10.78	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		5,160.11000	5.16011	5,256,140	12.90	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		235.04000	0.23504	283,400	12.90	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	11.34	Put		1,378.00000	1.37800	1,463,860	10.75	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		6,194.84000	6.19484	6,279,680	13.38	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		149.89000	0.14989	187,060	13.38	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.40	Call		175.79000	0.17579	212,120	9.37	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		4,067.64000	4.06764	4,056,300	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	Open Interest
R2030 On 03/08/2023 Bond Future	10.65	Call			341.45000	0.34145	409,830	9.66	0.00	0	35
R2030 On 03/08/2023 Bond Future	10.65	Put			3,166.78000	3.16678	3,187,490	9.66	0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			1,413.74000	1.41374	1,547,270	10.75	0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			1,983.59000	1.98359	2,033,190	10.28	0.00	0	80
R2030 On 02/11/2023 Bond Future	10.80	Call			1,140.47000	1.14047	1,222,780	9.91	0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			3,705.66000	3.70566	3,740,570	9.91	0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			1,153.38000	1.15338	1,236,020	9.91	0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			3,649.72000	3.64972	3,685,280	9.91	0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			495.14000	0.49514	551,490	10.18	0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			6,115.23000	6.11523	6,124,180	10.18	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			707.98000	0.70798	776,330	9.96	0.00	0	50
R2030 On 02/11/2023 Bond Future	11.43	Put			2,232.87000	2.23287	2,281,260	10.17	0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			2,501.95000	2.50195	2,598,950	10.28	0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Put			4,230.48000	4.23048	4,259,820	9.89	0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			274.40000	0.27440	313,600	10.52	0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			8,064.08000	8.06408	8,055,880	10.52	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			402.00000	0.40200	451,860	10.30	0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Put			3,677.63000	3.67763	3,712,870	9.91	0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			1,166.39000	1.16639	1,249,350	9.91	0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			1,615.31000	1.61531	1,705,810	9.99	0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			2,882.12000	2.88212	2,925,220	9.99	0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			2,200.87000	2.20087	2,296,660	10.17	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Put			6,795.77000	6.79577	6,798,230	10.30	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Put			4,972.77000	4.97277	4,993,720	9.96	0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			924.17000	0.92417	1,000,910	9.89	0.00	0	50
R2030 On 02/11/2023 Bond Future	12.27	Call			4,283.39000	4.28339	4,377,550	10.92	0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			1,079.60000	1.07960	1,126,360	10.92	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.36	Call			2,316.25000	2.31625	2,417,370	9.78	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			3,019.19000	3.01919	3,057,300	9.78	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			2,335.33000	2.33533	2,436,340	9.78	0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			1,693.11000	1.69311	1,787,630	9.56	0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			3,801.21000	3.80121	3,832,720	9.56	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.31	Call			2,221.78000	2.22178	2,322,580	9.74	0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			1,857.77000	1.85777	1,900,000	10.40	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.35	Call			2,297.25000	2.29725	2,398,200	9.77	0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			3,038.83000	3.03883	3,076,770	9.77	0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			674.30000	0.67430	776,910	9.62	0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			6,548.21000	6.54821	6,587,810	9.62	0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			742.98000	0.74298	842,090	9.58	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.37	Put			2,999.64000	2.99964	3,037,640	9.78	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
R2030 On 01/02/2024 Bond Future	10.39	Call			942.56000	0.94256	1,029,150	9.48		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			5,498.15000	5.49815	5,521,730	9.48		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Put			8,360.07000	8.36007	8,407,530	9.85		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			551.68000	0.55168	659,410	9.70		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			7,177.78000	7.17778	7,222,500	9.70		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			3,118.17000	3.11817	3,155,960	9.74		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Call			577.30000	0.57730	684,120	9.69		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			7,035.58000	7.03558	7,079,390	9.69		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Put			2,337.54000	2.33754	2,381,310	10.08		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.86	Call			3,377.12000	3.37712	3,483,420	10.18		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			2,175.30000	2.17530	2,218,590	10.18		0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			3,954.97000	3.95497	4,060,210	10.40		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Put			6,243.68000	6.24368	6,279,780	9.58		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			377.46000	0.37746	487,930	9.85		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.75	Call			3,124.92000	3.12492	3,231,700	10.08		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			2,419.19000	2.41919	2,485,600	9.14		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.83	Call			622.98000	0.62298	710,560	8.65		0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Put			5,174.58000	5.17458	5,209,820	8.50		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			525.81000	0.52581	605,530	8.66		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			4,624.52000	4.62452	4,667,660	8.51		0.00	0	
R2030 On 02/05/2024 Bond Future	11.12	Call			1,911.33000	1.91133	2,051,190	8.62		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Put			3,903.50000	3.90350	3,955,520	8.62		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			3,484.56000	3.48456	3,638,810	9.14		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			616.93000	0.61693	704,050	8.65		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			7,746.62000	7.74662	7,745,900	8.65		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			7,711.73000	7.71173	7,711,470	8.65		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Call			843.70000	0.84370	946,420	8.59		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			6,594.09000	6.59409	6,608,970	8.59		0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			1,249.71000	1.24971	1,372,790	8.50		0.00	0	50
R2030 On 02/05/2024 Bond Future	13.15	Call			6,539.85000	6.53985	6,685,750	10.18		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			1,204.38000	1.20438	1,262,440	10.18		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.82	Call			1,479.09000	1.47909	1,610,070	8.51		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			8,313.58000	8.31358	8,305,460	8.66		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			611.14000	0.61114	697,810	8.65		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			7,781.79000	7.78179	7,780,620	8.65		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Call			4,524.33000	4.52433	4,678,310	9.51		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			1,873.72000	1.87372	1,939,860	9.51		0.00	0	1,00
R2030 On 01/08/2024 Bond Future	10.39	Put			6,365.40000	6.36540	6,354,370	8.37		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Call			1,111.06000	1.11106	1,224,150	8.37		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Put			6,425.08000	6.42508	6,413,190	8.37		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
R2030	On	01/08/2024	Bond Future	10.38	Call			1,119.68000	1.11968	1,233,200	8.37	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			6,395.21000	6.39521	6,383,750	8.37	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			1,128.35000	1.12835	1,242,300	8.37	0.00	0	
Total R2030 Option												0.00	0	20,80
Total For R2030												0.00	0	117,56
R2032	On	03/08/2023	Bond Future			11.90847	83.48617	11.94075	83.33781		12.02	71,965,078.54	862	116,27
R2032	On	02/11/2023	Bond Future			12.02686	81.21235	12.06034	81.06191		12.95	0.00	0	65,56
R2032	On	01/02/2024	Bond Future			12.13736	83.11704	12.17551	82.94941		12.08	0.00	0	
R2032	On	02/05/2024	Bond Future			12.24472	80.95017	12.28985	80.75635		11.14	0.00	0	
R2032	On	01/08/2024	Bond Future			12.38332	82.79362	12.43854	82.56239		10.50	0.00	0	
Total R2032 Future												71,965,078.54	862	181,77
R2032	On	03/08/2023	Bond Future	9.60	Call			0.40000	0.00040	0,680	9.89	0.00	0	1,56
R2032	On	03/08/2023	Bond Future	9.60	Put			11,762.53000	11.76253	11,614,450	9.89	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Put			2,882.95000	2.88295	2,816,110	10.83	0.00	0	7,56
R2032	On	03/08/2023	Bond Future	12.04	Call			1,841.50000	1.84150	1,974,670	12.11	0.00	0	2,96
R2032	On	03/08/2023	Bond Future	12.04	Put			1,387.62000	1.38762	1,372,430	12.11	0.00	0	2,96
R2032	On	03/08/2023	Bond Future	11.77	Call			1,172.74000	1.17274	1,285,340	11.50	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,961.62000	1.96162	1,925,860	11.50	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			1,476.63000	1.47663	1,600,040	11.80	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			1,663.97000	1.66397	1,639,020	11.80	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Call			1,733.34000	1.73334	1,864,030	12.02	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			1,461.97000	1.46197	1,444,300	12.02	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Call			744.06000	0.74406	836,140	11.03	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			2,564.51000	2.56451	2,508,230	11.03	0.00	0	7,56
R2032	On	03/08/2023	Bond Future	11.75	Call			1,129.22000	1.12922	1,239,960	11.46	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			12.26000	0.01226	17,320	9.93	0.00	0	7,56
R2032	On	03/08/2023	Bond Future	10.30	Put			8,033.49000	8.03349	7,890,190	9.93	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			587.88000	0.58788	669,400	10.83	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			2,011.17000	2.01117	1,973,550	11.46	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			1,150.94000	1.15094	1,262,610	11.48	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,986.34000	1.98634	1,949,650	11.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,072.40000	1.07240	1,206,220	12.30	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,867.81000	4.86781	4,851,190	12.30	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			491.71000	0.49171	550,140	12.32	0.00	0	5,00
R2032	On	02/11/2023	Bond Future	10.59	Put			7,463.16000	7.46316	7,371,150	12.32	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			905.66000	0.90566	1,004,740	12.22	0.00	0	5,00
R2032	On	02/11/2023	Bond Future	11.09	Put			5,420.40000	5.42040	5,369,040	12.22	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,939.70000	4.93970	4,918,390	12.29	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,060.66000	1.06066	1,192,130	12.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	11.23	Put			4,903.78000	4.90378	4,884,810	12.30	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call			2,225.22000	2.22522	2,425,490	12.84	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			2,949.05000	2.94905	2,998,880	12.84	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			3,092.20000	3.09220	3,312,360	13.25	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			2,202.77000	2.20277	2,272,490	13.25	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.22	Call			1,048.84000	1.04884	1,177,970	12.29	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			3,897.62000	3.89762	3,882,540	11.73	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			3,984.82000	3.98482	4,159,220	12.34	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			2,577.46000	2.57746	2,584,230	12.34	0.00	0	20
R2032	On	01/02/2024	Bond Future	11.09	Call			1,235.35000	1.23535	1,351,090	11.44	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.75	Put			4,147.98000	4.14798	4,128,420	11.65	0.00	0	20
R2032	On	01/02/2024	Bond Future	11.83	Call			2,411.59000	2.41159	2,563,270	11.71	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			3,946.71000	3.94671	3,930,760	11.71	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			767.92000	0.76792	855,610	11.57	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.84	Put			3,922.11000	3.92211	3,906,590	11.72	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			2,452.41000	2.45241	2,604,960	11.73	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put			7,447.85000	7.44785	7,377,120	11.53	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			925.44000	0.92544	1,023,420	11.52	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			7,368.45000	7.36845	7,298,800	11.52	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call			407.06000	0.40706	465,410	11.66	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.09	Put			6,190.24000	6.19024	6,138,350	11.44	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			2,251.93000	2.25193	2,400,000	11.65	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Call			4,609.29000	4.60929	4,788,520	12.59	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			2,224.06000	2.22406	2,235,660	12.59	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.84	Call			2,431.96000	2.43196	2,584,070	11.72	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Put			10,695.41000	10.69541	10,586,130	11.66	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Put			8,139.76000	8.13976	8,059,820	11.57	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			907.68000	0.90768	1,004,580	11.53	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.62	Call			4,306.56000	4.30656	4,483,650	12.47	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			2,386.99000	2.38699	2,396,450	12.47	0.00	0	1,20
R2032	On	02/05/2024	Bond Future	11.35	Call			1,546.20000	1.54620	1,716,760	10.52	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Put			5,712.58000	5.71258	5,689,320	10.52	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call			4,826.33000	4.82633	5,127,830	11.79	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put			2,265.12000	2.26512	2,372,800	11.79	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.59	Call			786.99000	0.78699	893,760	10.58	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.65	Call			833.34000	0.83334	943,720	10.57	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.65	Put			8,287.81000	8.28781	8,204,370	10.57	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Call			1,012.87000	1.01287	1,135,570	10.54	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put			7,463.70000	7.46370	7,392,580	10.54	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call			749.87000	0.74987	853,870	10.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/05/2024	Bond Future	11.09	Put		6,611.10000	6.61110	6,553,280	10.50	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		757.10000	0.75710	861,690	10.59	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		8,694.79000	8.69479	8,605,560	10.59	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		764.38000	0.76438	869,570	10.59	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		8,653.60000	8.65360	8,564,970	10.59	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		623.38000	0.62338	721,310	10.62	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.59	Put		8,530.98000	8.53098	8,443,930	10.58	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		1,916.47000	1.91647	2,025,430	12.09	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		6,113.92000	6.11392	6,415,000	12.27	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		1,732.48000	1.73248	1,839,740	12.27	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.09	Call		1,242.46000	1.24246	1,378,460	10.50	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.36	Put		9,488.74000	9.48874	9,392,850	10.62	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		8,736.08000	8.73608	8,646,260	10.59	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Call		5,616.97000	5.61697	5,919,750	12.09	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		1,398.12000	1.39812	1,557,210	9.92	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		7,074.41000	7.07441	7,002,270	9.92	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		1,409.02000	1.40902	1,568,740	9.92	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		7,039.63000	7.03963	6,968,120	9.92	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		1,387.59000	1.38759	1,545,740	9.92	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		7,109.59000	7.10959	7,036,510	9.92	0.00	0	
Total R2032 Option											0.00	0	56,20
Total For R2032											71,965,078.54	862	238,00
R2035	On	03/08/2023	Bond Future			12.42532	82.38460	12.45756	82.22058	13.48	82,384.60	1	61,20
R2035	On	02/11/2023	Bond Future			12.55093	79.73773	12.58428	79.57119	14.25	0.00	0	109,70
R2035	On	01/02/2024	Bond Future			12.67410	81.60760	12.71160	81.42386	13.69	0.00	0	
R2035	On	02/05/2024	Bond Future			12.78408	79.05174	12.82762	78.84208	13.00	0.00	0	
R2035	On	01/08/2024	Bond Future			12.91983	80.85232	12.97209	80.60571	12.19	0.00	0	
Total R2035 Future											82,384.60	1	170,90
R2035	On	03/08/2023	Bond Future	11.75	Call		446.43000	0.44643	500,620	12.47	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,160.02000	3.16002	3,071,600	12.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call		1,901.80000	1.90180	2,017,410	13.48	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put		1,686.63000	1.68663	1,638,220	13.48	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put		4,161.73000	4.16173	4,051,900	12.47	0.00	0	4,80
R2035	On	03/08/2023	Bond Future	11.98	Call		753.48000	0.75348	827,330	12.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,234.08000	3.23408	3,143,910	12.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		769.40000	0.76940	844,120	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,196.92000	3.19692	3,107,620	12.73	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		785.53000	0.78553	861,130	12.74	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put		5,432.19000	5.43219	5,407,040	13.33	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2035 On 02/11/2023 Bond Future	12.24	Call			1,970.25000	1.97025	2,166,940	13.89		0.00	0	7
R2035 On 02/11/2023 Bond Future	12.24	Put			3,714.17000	3.71417	3,744,320	13.89		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			444.03000	0.44403	504,450	13.09		0.00	0	4
R2035 On 02/11/2023 Bond Future	11.41	Put			6,862.85000	6.86285	6,774,510	13.09		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			690.59000	0.69059	769,450	13.09		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			6,816.95000	6.81695	6,729,270	13.09		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			192.13000	0.19213	226,860	13.10		0.00	0	4
R2035 On 02/11/2023 Bond Future	11.43	Put			6,771.20000	6.77120	6,684,170	13.09		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			1,055.54000	1.05554	1,196,930	13.33		0.00	0	7
R2035 On 02/11/2023 Bond Future	13.59	Call			6,011.24000	6.01124	6,246,620	15.89		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			1,218.45000	1.21845	1,287,290	15.89		0.00	0	7
R2035 On 02/11/2023 Bond Future	11.43	Call			700.31000	0.70031	779,820	13.09		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			10,926.90000	10.92690	10,795,090	13.10		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			8,258.48000	8.25848	8,152,360	13.09		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			680.98000	0.68098	759,180	13.09		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			3,573.62000	3.57362	3,808,100	14.77		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			2,264.57000	2.26457	2,332,510	14.77		0.00	0	4
R2035 On 01/02/2024 Bond Future	12.18	Call			2,276.87000	2.27687	2,431,800	13.09		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			4,940.19000	4.94019	4,911,380	13.09		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			2,297.16000	2.29716	2,452,880	13.09		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			4,909.19000	4.90919	4,881,170	13.09		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			431.96000	0.43196	493,320	12.80		0.00	0	4
R2035 On 01/02/2024 Bond Future	12.20	Put			4,878.60000	4.87860	4,851,120	13.10		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			5,743.25000	5.74325	5,940,360	14.58		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			2,202.13000	2.20213	2,215,500	14.58		0.00	0	4
R2035 On 01/02/2024 Bond Future	11.12	Call			784.05000	0.78405	873,300	12.78		0.00	0	4
R2035 On 01/02/2024 Bond Future	10.62	Put			11,693.93000	11.69393	11,571,550	12.80		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			9,155.72000	9.15572	9,061,230	12.78		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			2,317.80000	2.31780	2,474,060	13.10		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			981.58000	0.98158	1,091,520	12.27		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			9,396.31000	9.39631	9,296,590	12.27		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			991.01000	0.99101	1,101,790	12.27		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			9,350.23000	9.35023	9,251,350	12.27		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			972.21000	0.97221	1,081,540	12.27		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			9,442.51000	9.44251	9,342,180	12.27		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			7,628.34000	7.62834	7,548,710	11.53		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			1,780.39000	1.78039	1,948,010	11.52		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			7,589.55000	7.58955	7,510,560	11.52		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			1,793.83000	1.79383	1,962,090	11.52		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			7,550.87000	7.55087	7,472,520	11.52		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035	On	01/08/2024	Bond Future	11.79	Call			1,767.02000	1.76702	1,934,000	11.53	0.00	0	
Total R2035 Option												0.00	0	14,50
Total For R2035												82,384.60	1	185,50
R2037	On	03/08/2023	Bond Future			12.68051	73.49800	12.69742	73.41225		15.21	65,854,208.00	896	133,95
R2037	On	02/11/2023	Bond Future			12.80075	75.16264	12.81811	75.07602		15.25	0.00	0	
R2037	On	01/02/2024	Bond Future			12.91794	72.66850	12.93854	72.56741		15.52	0.00	0	
R2037	On	02/05/2024	Bond Future			13.03355	74.41620	13.05913	74.29263		14.03	0.00	0	
R2037	On	01/08/2024	Bond Future			13.17730	71.85526	13.21033	71.69876		13.93	0.00	0	
Total R2037 Future												65,854,208.00	896	133,95
R2037	On	03/08/2023	Bond Future	12.14	Put			3,552.59000	3.55259	3,513,890	14.24	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Put			9,431.44000	9.43144	9,350,530	13.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			617.34000	0.61734	663,310	14.22	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			3,632.11000	3.63211	3,592,330	14.22	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			631.16000	0.63116	677,780	14.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			3,592.16000	3.59216	3,553,030	14.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			645.30000	0.64530	692,350	14.24	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call			1.25000	0.00125	1,680	13.80	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put			13,807.35000	13.80735	13,722,030	13.80	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call			23.75000	0.02375	28,590	13.79	0.00	0	1,80
R2037	On	02/11/2023	Bond Future	11.56	Put			7,309.30000	7.30930	7,282,890	14.00	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			7,357.26000	7.35726	7,330,360	14.00	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call			2,093.31000	2.09331	2,262,590	14.90	0.00	0	70
R2037	On	02/11/2023	Bond Future	12.52	Put			3,602.35000	3.60235	3,685,010	14.90	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call			6,236.12000	6.23612	6,412,970	17.08	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put			1,171.52000	1.17152	1,261,750	17.08	0.00	0	70
R2037	On	02/11/2023	Bond Future	11.56	Call			614.84000	0.61484	675,050	14.00	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			623.75000	0.62375	684,450	14.00	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			7,261.50000	7.26150	7,235,580	14.00	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call			1,137.98000	1.13798	1,265,680	14.29	0.00	0	70
R2037	On	02/11/2023	Bond Future	12.02	Put			5,283.72000	5.28372	5,324,800	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			606.03000	0.60603	665,750	14.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call			2,149.90000	2.14990	2,271,220	14.74	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put			5,226.31000	5.22631	5,246,540	14.74	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call			1,705.63000	1.70563	1,817,260	14.53	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Put			1,907.57000	1.90757	1,950,640	16.87	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call			2,110.55000	2.11055	2,231,120	14.72	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put			6,048.33000	6.04833	6,058,870	14.53	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put			5,291.31000	5.29131	5,310,790	14.72	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call			2,130.17000	2.13017	2,251,120	14.73	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R2037	On	01/02/2024	Bond Future	12.32	Put		5,258.73000	5.25873	5,278,590	14.73	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Call		3,544.44000	3.54444	3,682,450	15.43	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		3,586.32000	3.58632	3,623,240	15.43	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		6,535.33000	6.53533	6,679,490	16.87	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,031.08000	1.03108	1,125,140	13.24	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		9,451.31000	9.45131	9,421,800	13.24	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,011.65000	1.01165	1,104,750	13.24	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		9,545.33000	9.54533	9,514,860	13.24	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,021.33000	1.02133	1,114,910	13.24	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		9,498.26000	9.49826	9,468,270	13.24	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		7,466.75000	7.46675	7,454,660	13.16	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		1,932.91000	1.93291	2,077,790	13.16	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		7,428.13000	7.42813	7,416,510	13.16	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		1,905.06000	1.90506	2,049,000	13.16	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		7,505.77000	7.50577	7,493,210	13.16	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		1,918.81000	1.91881	2,063,220	13.16	0.00	0	
Total R2037 Option											0.00	0	13,35
Total For R2037											65,854,208.00	896	147,34
R2040	On	03/08/2023	Bond Future			12.79400	74.37769	12.80576	74.31444	16.02	0.00	0	133,02
R2040	On	02/11/2023	Bond Future			12.91242	76.06223	12.92440	75.99879	16.06	0.00	0	
R2040	On	01/02/2024	Bond Future			13.02790	73.33883	13.04279	73.26124	16.40	0.00	0	1
R2040	On	02/05/2024	Bond Future			13.14141	75.10276	13.16084	75.00303	15.02	0.00	0	
R2040	On	01/08/2024	Bond Future			13.28164	72.30685	13.30794	72.17437	15.01	0.00	0	
Total R2040 Future											0.00	0	133,02
R2040	On	03/08/2023	Bond Future	12.21	Call		645.19000	0.64519	688,600	15.09	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,960.26000	3.96026	3,940,420	15.09	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		659.69000	0.65969	703,580	15.10	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,917.20000	3.91720	3,897,840	15.10	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		674.41000	0.67441	718,790	15.11	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,874.42000	3.87442	3,855,550	15.11	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		573.72000	0.57372	631,100	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		8,269.03000	8.26903	8,262,970	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		582.37000	0.58237	640,240	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		8,215.87000	8.21587	8,210,300	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		591.12000	0.59112	649,470	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Put		7,140.47000	7.14047	7,145,070	14.74	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		2,195.03000	2.19503	2,297,120	15.44	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		3,943.79000	3.94379	3,982,440	15.44	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		5,350.16000	5.35016	5,459,390	17.14	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 02/11/2023 Bond Future	11.60	Put			8,162.89000	8.16289	8,157,800	14.74		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			1,713.68000	1.71368	1,759,470	17.14		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.80	Call			788.29000	0.78829	856,330	14.74		0.00	0	12
R2040 On 01/02/2024 Bond Future	12.33	Call			2,100.43000	2.10043	2,221,080	15.58		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			5,965.64000	5.96564	6,008,700	15.58		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			2,120.63000	2.12063	2,241,640	15.59		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			5,929.41000	5.92941	5,972,830	15.59		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			2,140.70000	2.14070	2,262,080	15.60		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			5,893.11000	5.89311	5,936,900	15.60		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			9,844.38000	9.84438	9,841,660	14.18		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,192.33000	1.19233	1,288,420	14.19		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			9,944.37000	9.94437	9,940,730	14.19		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,203.45000	1.20345	1,300,000	14.18		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			9,894.30000	9.89430	9,891,120	14.18		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,214.64000	1.21464	1,311,650	14.18		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			2,351.72000	2.35172	2,506,790	14.23		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			7,492.04000	7.49204	7,514,630	14.23		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			2,319.51000	2.31951	2,468,780	14.22		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			7,572.02000	7.57202	7,588,810	14.22		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			2,335.72000	2.33572	2,487,740	14.22		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			7,532.10000	7.53210	7,551,640	14.22		0.00	0	
Total R2040 Option										0.00	0	38
Total For R2040										0.00	0	133,43
R2044 On 03/08/2023 Bond Future			12.81515	70.95577	12.83198	70.86517		16.91		0.00	0	84,93
R2044 On 02/11/2023 Bond Future			12.92850	72.56282	12.94576	72.47128		16.97		0.00	0	
R2044 On 01/02/2024 Bond Future			13.03882	69.88262	13.05907	69.77686		17.36		0.00	0	
R2044 On 02/05/2024 Bond Future			13.14691	71.56341	13.17170	71.43578		15.67		0.00	0	
R2044 On 01/08/2024 Bond Future			13.28010	68.81196	13.31166	68.65241		15.69		0.00	0	
Total R2044 Future										0.00	0	84,93
R2044 On 03/08/2023 Bond Future	12.15	Put			4,344.27000	4.34427	4,329,040	15.84		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			520.96000	0.52096	597,150	15.86		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			4,298.04000	4.29804	4,283,630	15.86		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			533.63000	0.53363	610,810	15.87		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			4,252.02000	4.25202	4,238,600	15.87		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			1,078.79000	1.07879	1,194,910	16.43		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			179.73000	0.17973	203,210	15.30		0.00	0	4,51
R2044 On 03/08/2023 Bond Future	11.75	Put			6,431.66000	6.43166	6,364,540	15.30		0.00	0	3,01
R2044 On 03/08/2023 Bond Future	12.00	Call			345.28000	0.34528	406,920	15.64		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			5,072.10000	5.07210	5,043,140	15.64		0.00	0	4,71

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2044 On 03/08/2023 Bond Future	12.15	Call			508.42000	0.50842	583,790	15.84		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			2,903.21000	2.90321	2,928,730	16.43		0.00	0	9,10
R2044 On 02/11/2023 Bond Future	11.57	Put			8,533.64000	8.53364	8,504,830	15.58		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			534.10000	0.53410	595,730	15.58		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			8,644.08000	8.64408	8,614,170	15.58		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			542.38000	0.54238	604,550	15.58		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			8,588.77000	8.58877	8,559,400	15.58		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			550.75000	0.55075	613,480	15.58		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,014.61000	2.01461	2,147,380	16.46		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			6,230.54000	6.23054	6,257,550	16.46		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			1,975.80000	1.97580	2,107,650	16.45		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			6,307.07000	6.30707	6,333,160	16.45		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			1,995.26000	1.99526	2,127,570	16.46		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			6,268.82000	6.26882	6,295,370	16.46		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			9,768.33000	9.76833	9,761,560	14.79		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,205.21000	1.20521	1,326,660	14.78		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			9,717.33000	9.71733	9,711,150	14.78		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,182.40000	1.18240	1,302,670	14.79		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			9,819.48000	9.81948	9,812,120	14.79		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,193.77000	1.19377	1,314,630	14.79		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			2,210.30000	2.21030	2,379,150	14.83		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			7,712.35000	7.71235	7,721,650	14.83		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			2,226.07000	2.22607	2,397,900	14.84		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			7,670.71000	7.67071	7,682,990	14.84		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			2,194.34000	2.19434	2,360,480	14.82		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			7,753.86000	7.75386	7,760,450	14.82		0.00	0	
Total R2044 Option										0.00	0	21,46
Total For R2044										0.00	0	106,42
R2048 On 03/08/2023 Bond Future			12.74227	73.98981	12.75894	73.89858		16.52		2,737,622.97	37	240,27
R2048 On 02/11/2023 Bond Future			12.85624	71.21641	12.87335	71.12424		17.61		0.00	0	11,06
R2048 On 01/02/2024 Bond Future			12.96760	72.88657	12.98765	72.78027		16.95		0.00	0	
R2048 On 02/05/2024 Bond Future			13.06677	70.18476	13.09126	70.05670		16.26		0.00	0	13,06
R2048 On 01/08/2024 Bond Future			13.18637	71.78283	13.21742	71.62319		15.29		0.00	0	
Total R2048 Future										2,737,622.97	37	264,34
R2048 On 03/08/2023 Bond Future	12.30	Put			3,473.40000	3.47340	3,443,270	15.71		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Call			3,425.60000	3.42560	3,519,040	17.41		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			567.21000	0.56721	615,990	15.42		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Put			1,087.14000	1.08714	1,089,350	17.41		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	12.10	Put			4,342.07000	4.34207	4,299,620	15.42		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 03/08/2023 Bond Future	12.11	Call			580.69000	0.58069	630,090	15.43		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			4,295.58000	4.29558	4,253,750	15.43		0.00	0	
R2048 On 03/08/2023 Bond Future	12.30	Call			881.86000	0.88186	942,960	15.71		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	11.80	Call			256.56000	0.25656	286,840	15.02		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	11.80	Put			5,871.53000	5.87153	5,810,580	15.02		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			553.86000	0.55386	602,020	15.41		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			4,388.78000	4.38878	4,345,710	15.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			544.78000	0.54478	606,580	16.17		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			8,831.30000	8.83130	8,800,930	16.17		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			553.28000	0.55328	615,650	16.17		0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Put			4,185.90000	4.18590	4,281,090	17.17		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Call			5,460.20000	5.46020	5,670,300	19.19		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			8,774.20000	8.77420	8,744,400	16.17		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Put			1,739.46000	1.73946	1,857,390	19.19		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.47	Call			536.38000	0.53638	597,620	16.17		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			8,888.59000	8.88859	8,857,660	16.17		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			869.54000	0.86954	958,090	16.23		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			7,103.88000	7.10388	7,100,260	16.23		0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Call			2,123.91000	2.12391	2,311,270	17.17		0.00	0	20
R2048 On 01/02/2024 Bond Future	12.15	Call			1,898.21000	1.89821	2,029,620	15.94		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			6,601.94000	6.60194	6,627,050	15.94		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			1,917.40000	1.91740	2,049,290	15.95		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			6,561.64000	6.56164	6,587,230	15.95		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			1,879.14000	1.87914	2,010,050	15.93		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			6,642.44000	6.64244	6,667,050	15.93		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			10,641.05000	10.64105	10,624,850	15.35		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,088.16000	1.08816	1,200,620	15.34		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			10,586.19000	10.58619	10,570,590	15.34		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,098.84000	1.09884	1,211,890	15.34		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			10,531.31000	10.53131	10,516,300	15.34		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,077.36000	1.07736	1,189,220	15.35		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			2,411.68000	2.41168	2,592,200	14.46		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			7,427.25000	7.42725	7,448,130	14.46		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			2,431.25000	2.43125	2,612,310	14.47		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			7,388.64000	7.38864	7,410,060	14.47		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			2,450.91000	2.45091	2,632,500	14.48		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			7,350.20000	7.35020	7,372,150	14.48		0.00	0	
Total R2048 Option										0.00	0	3,96
Total For R2048										2,737,622.97	37	268,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023			12.47230	63.11554	12.49921	62.99635		15.28	20,828,128.20	330	11,36
R209	On	02/11/2023			12.58342	61.38995	12.61111	61.26906		16.11	0.00	0	49
R209	On	01/02/2024			12.68753	62.82976	12.71866	62.69569		15.52	0.00	0	
R209	On	02/05/2024			12.78855	61.18487	12.82480	61.03085		14.70	0.00	0	
R209	On	01/08/2024			12.91229	62.57822	12.95592	62.39571		13.84	0.00	0	
Total R209 Future											20,828,128.20	330	11,85
R209	On	03/08/2023	10.00	Call			0.57000	0.00057	0,830	13.86	0.00	0	1,80
R209	On	03/08/2023	10.00	Put			12,626.91000	12.62691	12,507,980	13.86	0.00	0	
R209	On	03/08/2023	12.00	Put			2,893.25000	2.89325	2,831,480	14.44	0.00	0	1,75
R209	On	03/08/2023	11.25	Call			85.49000	0.08549	101,410	13.84	0.00	0	7,00
R209	On	03/08/2023	11.94	Call			550.74000	0.55074	604,240	14.37	0.00	0	
R209	On	03/08/2023	11.94	Put			3,096.84000	3.09684	3,031,150	14.37	0.00	0	
R209	On	03/08/2023	10.75	Put			8,499.16000	8.49916	8,384,170	13.85	0.00	0	
R209	On	03/08/2023	11.95	Call			563.03000	0.56303	617,200	14.38	0.00	0	
R209	On	03/08/2023	11.95	Put			3,062.30000	3.06230	2,997,280	14.38	0.00	0	
R209	On	03/08/2023	12.00	Call			627.44000	0.62744	684,860	14.44	0.00	0	
R209	On	03/08/2023	10.70	Call			12.92000	0.01292	16,520	13.85	0.00	0	1,80
R209	On	03/08/2023	10.70	Put			8,762.51000	8.76251	8,646,920	13.85	0.00	0	
R209	On	03/08/2023	10.75	Call			15.64000	0.01564	19,840	13.85	0.00	0	7,00
R209	On	03/08/2023	11.25	Put			5,983.93000	5.98393	5,880,660	13.84	0.00	0	
R209	On	03/08/2023	11.93	Call			538.55000	0.53855	591,460	14.36	0.00	0	
R209	On	03/08/2023	11.93	Put			3,131.54000	3.13154	3,065,260	14.36	0.00	0	
R209	On	02/11/2023	11.35	Put			6,385.03000	6.38503	6,325,170	14.79	0.00	0	
R209	On	02/11/2023	11.33	Call			503.03000	0.50303	563,000	14.79	0.00	0	
R209	On	02/11/2023	11.33	Put			6,469.38000	6.46938	6,408,460	14.79	0.00	0	
R209	On	02/11/2023	11.34	Call			510.46000	0.51046	570,960	14.79	0.00	0	
R209	On	02/11/2023	11.34	Put			6,427.14000	6.42714	6,366,750	14.79	0.00	0	
R209	On	02/11/2023	11.35	Call			517.97000	0.51797	579,000	14.79	0.00	0	
R209	On	01/02/2024	12.14	Call			1,898.66000	1.89866	2,025,190	14.80	0.00	0	
R209	On	01/02/2024	12.14	Put			4,460.37000	4.46037	4,452,830	14.80	0.00	0	
R209	On	01/02/2024	12.12	Call			1,863.84000	1.86384	1,989,710	14.78	0.00	0	
R209	On	01/02/2024	12.12	Put			4,516.77000	4.51677	4,508,570	14.78	0.00	0	
R209	On	01/02/2024	12.13	Call			1,881.21000	1.88121	2,007,510	14.79	0.00	0	
R209	On	01/02/2024	12.13	Put			4,488.50000	4.48850	4,480,730	14.79	0.00	0	
R209	On	02/05/2024	11.18	Put			8,407.67000	8.40767	8,346,850	13.87	0.00	0	
R209	On	02/05/2024	11.19	Call			840.43000	0.84043	934,150	13.87	0.00	0	
R209	On	02/05/2024	11.19	Put			8,365.93000	8.36593	8,305,630	13.87	0.00	0	
R209	On	02/05/2024	11.17	Call			824.16000	0.82416	916,850	13.87	0.00	0	
R209	On	02/05/2024	11.17	Put			8,449.52000	8.44952	8,388,190	13.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R209	On	02/05/2024	Bond Future	11.18	Call			832.27000	0.83227	925,470	13.87	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			1,561.68000	1.56168	1,701,640	13.08	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			6,714.32000	6.71432	6,671,770	13.08	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			1,573.59000	1.57359	1,714,070	13.08	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			6,679.50000	6.67950	6,637,470	13.08	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			1,550.06000	1.55006	1,689,510	13.08	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			6,749.47000	6.74947	6,706,410	13.08	0.00	0	
Total R209 Option												0.00	0	19,38
Total For R209												20,828,128.20	330	31,20
R210	On	03/08/2023	Bond Future			227.45799	227.45799	227.34817	227.34817			0.00	0	42
R210	On	02/11/2023	Bond Future			229.48141	229.48141	229.37507	229.37507			0.00	0	
R210	On	01/02/2024	Bond Future			234.91423	234.91423	234.76747	234.76747			0.00	0	
R210	On	02/05/2024	Bond Future			237.33202	237.33202	237.11862	237.11862			0.00	0	
R210	On	01/08/2024	Bond Future			242.79894	242.79894	242.48609	242.48609			0.00	0	
Total R210 Future												0.00	0	42
Total For R210												0.00	0	42
R213	On	03/08/2023	Bond Future			11.68479	79.94452	11.71704	79.81021		11.51	6,235,672.56	78	23,7
R213	On	02/11/2023	Bond Future			11.80201	78.19559	11.83550	78.05946		11.92	0.00	0	3,3
R213	On	01/02/2024	Bond Future			11.91582	80.02919	11.95427	79.87682		11.10	0.00	0	
R213	On	02/05/2024	Bond Future			12.01532	78.38970	12.06113	78.21256		10.39	0.00	0	
R213	On	01/08/2024	Bond Future			12.14633	80.17628	12.20293	79.96339		9.81	0.00	0	
Total R213 Future												6,235,672.56	78	27,04
R213	On	03/08/2023	Bond Future	11.61	Call			1,216.94000	1.21694	1,327,170	11.23	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			1,663.89000	1.66389	1,639,810	11.23	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			1,238.04000	1.23804	1,349,050	11.25	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			1,643.09000	1.64309	1,619,790	11.25	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			1,259.45000	1.25945	1,371,100	11.27	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			1,622.64000	1.62264	1,599,980	11.27	0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Call			886.80000	0.88680	979,090	11.42	0.00	0	7
R213	On	02/11/2023	Bond Future	10.94	Put			4,634.34000	4.63434	4,590,500	11.42	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			1,080.73000	1.08073	1,192,740	11.47	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			4,099.36000	4.09936	4,075,240	11.47	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			1,093.70000	1.09370	1,206,130	11.48	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			4,040.02000	4.04002	4,016,900	11.48	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			1,560.47000	1.56047	1,703,110	11.65	0.00	0	7
R213	On	02/11/2023	Bond Future	11.44	Put			3,187.78000	3.18778	3,194,290	11.65	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			4,520.54000	4.52054	4,717,100	12.99	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			4,069.71000	4.06971	4,046,010	11.48	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			1,110.12000	1.11012	1,170,550	12.99	0.00	0	7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R213	On	02/11/2023	Bond Future	11.13	Call		1,106.60000	1.10660	1,219,610	11.48		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		2,305.04000	2.30504	2,437,720	10.86		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		3,319.78000	3.31978	3,300,090	10.86		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		2,324.01000	2.32401	2,457,060	10.86		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		3,298.52000	3.29852	3,279,200	10.86		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		2,342.79000	2.34279	2,476,220	10.87		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		3,277.10000	3.27710	3,258,160	10.87		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		7,911.59000	7.91159	7,829,930	9.92		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		679.81000	0.67981	775,820	9.91		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		7,874.79000	7.87479	7,793,660	9.91		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		667.04000	0.66704	761,980	9.92		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		7,948.46000	7.94846	7,866,260	9.92		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		673.40000	0.67340	768,880	9.92		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,243.07000	1.24307	1,392,050	9.26		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		6,417.81000	6.41781	6,353,900	9.26		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,224.25000	1.22425	1,372,050	9.26		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		6,480.50000	6.48050	6,415,410	9.26		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,233.78000	1.23378	1,381,870	9.26		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		6,449.26000	6.44926	6,384,460	9.26		0.00	0	
Total R213 Option												0.00	0	2,25
Total For R213												6,235,672.56	78	29,25
R214	On	03/08/2023	Bond Future			12.65904	59.81448	12.67563	59.73961	16.56		0.00	0	20,17
R214	On	02/11/2023	Bond Future			12.76846	57.86407	12.78546	57.78836	17.59		0.00	0	;
R214	On	01/02/2024	Bond Future			12.87498	59.22103	12.89481	59.13388	16.96		0.00	0	
R214	On	02/05/2024	Bond Future			12.96961	57.33595	12.99374	57.23112	16.40		0.00	0	
R214	On	01/08/2024	Bond Future			13.08389	58.64187	13.11437	58.51131	15.47		0.00	0	
Total R214 Future												0.00	0	20,15
R214	On	03/08/2023	Bond Future	12.14	Call		589.62000	0.58962	634,440	15.50		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,088.24000	3.08824	3,058,190	15.50		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		602.75000	0.60275	648,080	15.52		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,053.14000	3.05314	3,023,600	15.52		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		616.00000	0.61600	661,830	15.53		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,018.23000	3.01823	2,989,190	15.53		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		482.71000	0.48271	535,030	16.14		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,900.28000	6.90028	6,876,890	16.14		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		490.06000	0.49006	542,830	16.14		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,855.04000	6.85504	6,832,100	16.14		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		475.45000	0.47545	527,320	16.14		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,945.67000	6.94567	6,921,830	16.14		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	01/02/2024	Bond Future	12.14	Put		5,117.31000	5.11731	5,138,650	15.93	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		1,660.81000	1.66081	1,769,680	15.94	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		5,085.61000	5.08561	5,107,330	15.94	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		1,677.39000	1.67739	1,786,640	15.95	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		5,054.06000	5.05406	5,076,160	15.95	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		1,644.33000	1.64433	1,752,820	15.93	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		993.05000	0.99305	1,083,040	15.48	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		8,318.33000	8.31833	8,303,490	15.48	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,002.49000	1.00249	1,092,930	15.48	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		8,275.33000	8.27533	8,260,940	15.48	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,012.00000	1.01200	1,102,880	15.48	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		8,232.46000	8.23246	8,218,510	15.48	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		6,209.39000	6.20939	6,239,090	14.73	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		1,951.11000	1.95111	2,106,470	14.71	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		6,277.62000	6.27762	6,302,420	14.71	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		1,965.05000	1.96505	2,122,740	14.72	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		6,243.56000	6.24356	6,270,690	14.72	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		1,978.82000	1.97882	2,139,080	14.73	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,15
Total for Bond											255,381,937.15	3,023	1,435,05
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	

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

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future												0.00	0	
Total For R210												0.00	0	
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future												0.00	0	
Total For R213												0.00	0	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future												0.00	0	
Total For R213/R186												0.00	0	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	03/08/2023	GOVI			839.78300	839.78300	838.83900	838.83900			0.00	0	83
GOVI	On	02/11/2023	GOVI			858.79200	858.79200	857.84000	857.84000			0.00	0	
GOVI	On	01/02/2024	GOVI			878.92300	878.92300	877.80700	877.80700			0.00	0	
GOVI	On	02/05/2024	GOVI			900.04500	900.04500	898.66900	898.66900			0.00	0	
GOVI	On	01/08/2024	GOVI			920.60700	920.60700	918.84400	918.84400			0.00	0	
Total GOVI Future												0.00	0	83
GOVI	On	03/08/2023	GOVI	837.21	Call			16,290.00000	1.62900	25,730,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			16,190.00000	1.61900	25,630,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			16,090.00000	1.60900	25,530,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			279,600.00000	27.96000	270,080,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			279,700.00000	27.97000	270,180,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			279,800.00000	27.98000	270,280,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			21,830.00000	2.18300	10,670,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			21,930.00000	2.19300	10,770,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
GOVI	On	01/02/2024	GOVI	879.98	Put		21,730.00000	2.17300	10,570,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		0.00000	0.00000	0,000		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		523,210.00000	52.32100	509,450,000		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		523,010.00000	52.30100	509,250,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		523,110.00000	52.31100	509,350,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put		245,260.00000	24.52600	227,630,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put		245,360.00000	24.53600	227,730,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put		245,460.00000	24.54600	227,830,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	83
Total for GOVI											0.00	0	83
AL37	On	03/08/2023	Index Future			860.40200	860.40200	859.97600	859.97600		0.00	0	
AL37	On	02/11/2023	Index Future			879.87900	879.87900	879.45500	879.45500		0.00	0	
AL37	On	01/02/2024	Index Future			900.50300	900.50300	899.92600	899.92600		0.00	0	
AL37	On	02/05/2024	Index Future			922.14400	922.14400	921.31300	921.31300		0.00	0	
AL37	On	01/08/2024	Index Future			943.21100	943.21100	941.99600	941.99600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/08/2023	Index Future			967.44500	967.44500	965.67900	965.67900		0.00	0	
AL7T	On	02/11/2023	Index Future			989.34400	989.34400	987.55300	987.55300		0.00	0	
AL7T	On	01/02/2024	Index Future			1,012.53500	1,012.53500	1,010.53900	1,010.53900		0.00	0	
AL7T	On	02/05/2024	Index Future			1,036.86800	1,036.86800	1,034.55600	1,034.55600		0.00	0	
AL7T	On	01/08/2024	Index Future			1,060.55500	1,060.55500	1,057.78100	1,057.78100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/08/2023	Index Future			852.18800	852.18800	851.23200	851.23200		0.00	0	10
ALBI	On	02/11/2023	Index Future			871.47800	871.47800	870.51400	870.51400		0.00	0	
ALBI	On	01/02/2024	Index Future			891.90600	891.90600	890.77600	890.77600		0.00	0	
ALBI	On	02/05/2024	Index Future			913.34000	913.34000	911.94600	911.94600		0.00	0	
ALBI	On	01/08/2024	Index Future			934.20500	934.20500	932.41900	932.41900		0.00	0	
Total ALBI Future											0.00	0	10
Total For ALBI											0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IGOV	On	03/08/2023			324.27000	324.27000	324.26900	324.26900			0.00	0	65
IGOV	On	02/11/2023			331.68900	331.68900	331.69200	331.69200			0.00	0	
IGOV	On	01/02/2024			339.54000	339.54000	339.48900	339.48900			0.00	0	
IGOV	On	02/05/2024			347.77500	347.77500	347.63200	347.63200			0.00	0	
IGOV	On	01/08/2024			355.79300	355.79300	355.50900	355.50900			0.00	0	
Total IGOV Future											0.00	0	65
Total For IGOV											0.00	0	65
Total for Index											0.00	0	75
JIBAR	f	On	21/06/2023		8.56500	91.43500	8.56000	91.44000			0.00	0	
JIBAR	f	On	19/07/2023		8.69000	91.31000	8.72500	91.27500			0.00	0	
JIBAR	f	On	16/08/2023		8.93000	91.07000	8.97000	91.03000			0.00	0	
JIBAR	f	On	20/09/2023		9.03000	90.97000	9.12500	90.87500			0.00	0	
JIBAR	f	On	18/10/2023		9.05000	90.95000	9.14500	90.85500			0.00	0	
JIBAR	f	On	15/11/2023		9.09000	90.91000	9.20500	90.79500			0.00	0	
JIBAR	f	On	20/12/2023		9.12000	90.88000	9.23500	90.76500			0.00	0	
JIBAR	f	On	20/03/2024		9.08000	90.92000	9.21500	90.78500			0.00	0	
JIBAR	f	On	19/06/2024		8.97500	91.02500	9.11500	90.88500			0.00	0	
JIBAR	f	On	18/09/2024		8.82500	91.17500	8.99500	91.00500			0.00	0	
JIBAR	f	On	18/12/2024		8.63500	91.36500	8.81000	91.19000			0.00	0	
JIBAR	f	On	19/03/2025		8.61500	91.38500	8.80500	91.19500			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 :											255,381,937.15	3,023	1,436,65
ABCPI3	On	07/12/2023	Spot Bond		4.55000	327.64706	4.55000	327.51566			0.00	0	
Total ABCPI3 SPOT											0.00	0	
Total For ABCPI3											0.00	0	
ABF001	On	13/09/2026	Spot Bond				0.00000	99.81602			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024	Spot Bond				0.00000	101.58173			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF004	On	30/06/2026	Spot Bond		10.81500	101.23059	10.81500	101.20130			0.00	0	
Total ABF004 SPOT											0.00	0	
Total For ABF004											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF005 On 30/06/2031 Spot Bond			12.94000	86.36542	12.94000	86.33568				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.79865				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.02966				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.07579				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.02420				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	100.98509				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.51652				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.08982				0.00	0	1,091,246,40
Total ABFN25 SPOT										0.00	0	1,091,246,40
Total For ABFN25										0.00	0	1,091,246,40
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.63545				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.35932				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	100.95045				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.00936				0.00	0	
Total ABFN30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.75305				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.92410				0.00	0	1,893,819,20
Total ABFN33 SPOT										0.00	0	1,893,819,20
Total For ABFN33										0.00	0	1,893,819,20
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.01708				0.00	0	5,563,104,10
Total ABFN35 SPOT										0.00	0	5,563,104,10
Total For ABFN35										0.00	0	5,563,104,10
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.22809				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.59785				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	102.31229				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	102.02050				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	102.26506				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.29047				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.30483				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.77486				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.24255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.25029				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	101.75694				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	101.44389				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	102.31253				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	101.49409				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	100.71745				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN53 On 14/02/2027 Spot Bond					0.00000	100.58784				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.50528				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN55 On 08/11/2027 Spot Bond					0.00000	100.59755				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN56 On 14/11/2025 Spot Bond					0.00000	100.48767				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN57 On 14/11/2027 Spot Bond					0.00000	100.50236				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5! On 28/11/2025 Spot Bond					0.00000	100.21258				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6! On 05/04/2026 Spot Bond					0.00000	101.49970				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.66974				0.00	2,350,000,000	2,350,000,000
Total ABFN61 SPOT										0.00	2,350,000,000	2,350,000,000
Total For ABFN61										0.00	2,350,000,000	2,350,000,000
ABFN6! On 24/02/2030 Spot Bond					0.00000	100.55101				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.84135				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	102.12935				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.56922				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.70157				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.04292				0.00	0	100,000,000
Total ABJ02 SPOT										0.00	0	100,000,000
Total For ABJ02										0.00	0	100,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	99.96383				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.83905				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.91503				0.00	0	
Total ABJ05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.29000	8.29000	8.29000	162.06186				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	82.48630	100.00000	82.27682				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	168.59725				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	216.16576				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	233.32665				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.73000	9.73000	9.73000	107.06868				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.33000	100.88283	10.33000	100.85522				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			10.14000	102.49485	10.14000	102.46730				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			9.36500	102.01464	9.36500	101.98919				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.72500	10.72500	10.72500	98.86545				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.54500	97.36434	10.54500	97.33716				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	17.16315	100.00000	17.12537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.20000	328.21019	4.20000	328.08011				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.60500	12.60500	12.60500	102.74957				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	102.14395				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	102.10142				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	102.02946				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	99.99407				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.41455				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.68038				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.34026				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.40785				0.00	8,000,000,000	4,000,000,000
Total AGL03 SPOT										0.00	8,000,000,000	4,000,000,000
Total For AGL03										0.00	8,000,000,000	4,000,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.80898				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGRIA1 On 28/10/2025 Spot Bond					0.00000	107.09526				0.00	9,334,400	345,607,90
Total AGRIA1 SPOT										0.00	9,334,400	345,607,90
Total For AGRIA1										0.00	9,334,400	345,607,90
AGT01 On 10/10/2023 Spot Bond					0.00000	102.91297				0.00	0	2,000,000,00
Total AGT01 SPOT										0.00	0	2,000,000,00
Total For AGT01										0.00	0	2,000,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.38798				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.98064				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.61704				0.00	0	680,000,00
Total AGT04 SPOT										0.00	0	680,000,00
Total For AGT04										0.00	0	680,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	101.20230				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	101.21572				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A21 On 18/07/2026 Spot Bond					0.00000	101.24205				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A31 On 18/07/2026 Spot Bond			10.03000	96.95015	10.03000	96.92394				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B11 On 18/07/2026 Spot Bond					0.00000	101.28183				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C11 On 18/07/2026 Spot Bond					0.00000	101.41433				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D1 On 18/07/2026 Spot Bond					0.00000	101.57974				0.00	0	
Total AHF2D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	101.14596				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.32688				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			10.92000	102.62819	10.92000	102.59817				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.36372				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.33901				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.35517				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.54890				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.66445				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.31264				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.33888				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.35501				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.46753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.42033				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A:On 21/08/2025 Spot Bond					0.00000	100.47895				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.34692				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	100.34087				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.36304				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	100.35539				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.83416				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	100.47948				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.63500	98.07897	11.63500	98.04883				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.13000	86.21678	13.13000	86.18699				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.53526				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.55316				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.03035				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.91000	195.61859	6.91000	195.51597				0.00	0	500,000,00
Total AIRL01 SPOT										0.00	0	500,000,00
Total For AIRL01										0.00	0	500,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.83405				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.11914				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.25777				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.81034				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.37718				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.11764				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC001 On 30/09/2028 Spot Bond					0.00000	102.04201				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC002 On 22/09/2023 Spot Bond					0.00000	101.73954				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC003 On 20/12/2027 Spot Bond					0.00000	102.06203				0.00	0	
Total ASC003 SPOT										0.00	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 ASC003										0.00	0	
ASC00: On 29/04/2024 Spot Bond					0.00000	100.18716				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00: On 28/03/2024 Spot Bond					0.00000	101.58680				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.83713				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.83713				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.83713				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01: On 17/10/2023 Spot Bond					0.00000	101.16591				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	101.10045				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	101.06890				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	101.26318				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.99448				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.99308				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			13.60500	13.60500	13.60500	96.11123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.73452				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	100.47540				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	100.29880				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	100.27472				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	100.22093				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	100.31120				0.00	200,000,000	100,000,000
Total ASC028 SPOT										0.00	200,000,000	100,000,000
Total For ASC028										0.00	200,000,000	100,000,000
ASC02: On 26/05/2026 Spot Bond					0.00000	100.30251				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.75000	247.30345	5.75000	247.18110				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.85000	224.71565	5.85000	224.60388				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.70000	208.15008	5.70000	208.04756				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.69000	115.73694	5.69000	115.67974				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20(On 24/08/2025 Spot Bond					0.00000	102.87234				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26(On 20/06/2023 Spot Bond					0.00000	102.24028				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27(On 20/06/2023 Spot Bond					0.00000	101.93147				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27(On 15/08/2023 Spot Bond					0.00000	100.46055				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27(On 20/08/2048 Spot Bond					0.00000	100.34386				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28(On 21/08/2023 Spot Bond					0.00000	100.33820				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	99.80202				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.81847				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	102.01669				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	102.62064				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.27500	5.27500	5.27500	115.47804				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.88500	5.88500	5.88500	104.81674				0.00	0	
Total ASN319 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	102.03599				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	102.21579				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.68763				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.66752				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.90000	112.98664	5.90000	112.93019				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	102.03791				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.48330				0.00	0	41,700,00
Total ASN346 SPOT										0.00	0	41,700,00
Total For ASN346										0.00	0	41,700,00
ASN35: On 20/06/2024 Spot Bond					0.00000	102.10418				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.98470				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.98470				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.19979				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	102.33581				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.07374				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.42787				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.24088				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	99.75390				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	99.75390				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	102.21103				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	102.04470				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.96336				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	102.17616				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.02675				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42: On 20/12/2024 Spot Bond					0.00000	104.41965				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.83293				0.00	11,740,000,000	4,300,000,000
Total ASN449 SPOT										0.00	11,740,000,000	4,300,000,000
Total For ASN449										0.00	11,740,000,000	4,300,000,000
ASN45: On 23/06/2025 Spot Bond					0.00000	101.86797				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	102.02397				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.23378				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.24057				0.00	10,000,000,000	5,000,000,000
Total ASN461 SPOT										0.00	10,000,000,000	5,000,000,000
Total For ASN461										0.00	10,000,000,000	5,000,000,000
ASN46: On 31/01/2024 Spot Bond			11.38000	11.38000	11.38000	102.02822				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			12.07000	12.07000	12.07000	101.56490				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.81036				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.89320				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.45501				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	102.32950				0.00	0	
Total ASN480 SPOT										0.00	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 ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	143.27000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			11.85500	11.85500	11.85500	100.92241				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.41444				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.79611				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.79611				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.92999				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			11.42500	97.24520	11.42500	97.21552				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.60500	96.76495	10.60500	96.73748				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			11.15500	95.85905	11.15500	95.83047				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			11.15500	95.85905	11.15500	95.83047				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.73000	102.50015	9.73000	102.47325				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.68000	103.18404	11.68000	103.15170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.63000	103.16654	11.63000	103.13433				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			11.13000	103.26950	11.13000	103.23861				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			11.13000	103.26950	11.13000	103.23861				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.81140				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.87386				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 31/07/2023 Spot Bond			11.76500	103.49853	11.76500	103.46575				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.85500	102.79990	11.85500	102.76719				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.71500	102.96123	11.71500	102.92886				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	101.55666				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	101.14453				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.02760				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	95.56134				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			11.20500	101.99778	11.20500	101.96706				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.10512				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.25779				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.00448				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.99177				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	102.06084				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.74159				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	102.00117				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.19856				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.93276				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.19824				0.00	0	
Total ASN627 SPOT										0.00	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 ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.74701				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	102.15497				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	102.29498				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.94824				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.82582				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.45440				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	102.01340				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.44200				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.64774				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.81073				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.40943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.29285				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.19801				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	91.90457				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.86555				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.97024				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.95724				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.97024				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.76963				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	102.08019				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	102.09083				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	102.23499				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 09/11/2026 Spot Bond					0.00000	100.69941				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.91645				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.46597				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	102.03160				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.69804				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.59655				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.82965				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.93552				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.18654				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	102.02638				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	102.02701				0.00	0	
Total ASN742 SPOT										0.00	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 ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	102.04829				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	93.47924				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.90215				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	102.05904				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.96578				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.85884	10.85884	10.85884	103.77459				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.69820				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			11.41000	11.41000	11.41000	102.78017				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.98238				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.89746				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.89841				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.83531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN811 On 06/04/2025 Spot Bond					0.00000	101.78831				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN821 On 02/04/2026 Spot Bond					0.00000	101.72265				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.39351				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.80351				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	80.90950				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.44830				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.28962				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.27194				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN827 On 14/04/2027 Spot Bond					0.00000	101.55908				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.40833				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	101.40833				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 31/01/2025 Spot Bond					0.00000	100.98254				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	102.07187				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.17843				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.17220				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.17220				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.13318				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	88.34676				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.96897				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.96424				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	102.02711				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	102.06983				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.18661				0.00	0	
Total ASN856 SPOT										0.00	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 ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.34017				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	100.89323				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	90.10771				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	98.82704				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.91726				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.91726				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	99.92584				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.77969				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.77969				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.98077				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.90792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 20/06/2027 Spot Bond					0.00000	102.30364				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	102.28237				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 09/03/2028 Spot Bond					0.00000	99.91420				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	101.31838				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	101.89042				0.00	0	100,000,00
Total ASN887 SPOT										0.00	0	100,000,00
Total For ASN887										0.00	0	100,000,00
ASN887 On 15/09/2028 Spot Bond					0.00000	99.73755				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			12.30500	103.61540	12.30500	103.58123				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN889 On 20/06/2027 Spot Bond					0.00000	91.27500				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	100.95184				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	102.00574				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN904 On 31/07/2027 Spot Bond					0.00000	100.18979				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91: On 31/08/2027 Spot Bond					0.00000	100.19295				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.18979				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.18662				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.18820				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.19058				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.18820				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.19058				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	93.47710				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	86.74650				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	102.19711				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	104.80290				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	102.35689				0.00	0	
Total ASN937 SPOT										0.00	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 ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.93237				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.21864				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.13993				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	102.06952				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.46320				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	102.01115				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	102.02711				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	100.18662				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.98709				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	102.32499				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	102.08653				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.96336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	101.88969				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	119.53800				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	102.43131				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	102.00588				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97(On 24/01/2025 Spot Bond					0.00000	86.52852				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	101.02016				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	102.13355				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98(On 02/04/2029 Spot Bond					0.00000	101.59888				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98(On 14/02/2026 Spot Bond					0.00000	78.84957				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98(On 15/02/2028 Spot Bond					0.00000	100.55669				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98(On 17/08/2023 Spot Bond					0.00000	100.41151				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN98: On 17/02/2028 Spot Bond					0.00000	100.46456				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	102.07736				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.99294				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	102.54494				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	101.32286				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	101.26575				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	100.18682				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.31500	100.15455	8.31500	100.13238				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.93568				0.00	9,780,000,000	6,690,000,000
Total BAW34 SPOT										0.00	9,780,000,000	6,690,000,000
Total For BAW34										0.00	9,780,000,000	6,690,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	100.97819				0.00	2,600,000,000	8,800,000,000
Total BAW36 SPOT										0.00	2,600,000,000	8,800,000,000
Total For BAW36										0.00	2,600,000,000	8,800,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	101.37202				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.89742				0.00	0	
Total BAW38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	100.20420				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.48997				0.00	1,060,000,000	1,060,000,000
Total BAWGL1 SPOT										0.00	1,060,000,000	1,060,000,000
Total For BAWGL1										0.00	1,060,000,000	1,060,000,000
BAWGL On 22/08/2027 Spot Bond					0.00000	100.72604				0.00	0	24,500,000,000
Total BAWGL2 SPOT										0.00	0	24,500,000,000
Total For BAWGL2										0.00	0	24,500,000,000
BAYA72 On 31/03/2026 Spot Bond			13.05500	13.05500	13.05500	100.17640				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	101.66648				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	102.17203				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.36463				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.34420				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.42124				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.76996				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.05408				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.38772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	102.20892				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	102.25384				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.20835				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.86530				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.19032				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	101.50145				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	102.34549				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	102.34447				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	102.28111				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.57162				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.64633				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.61748				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.57205				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.55413				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.57162				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.57205				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	102.66288				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			10.16000	10.16000	10.16000	93.38519				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.86022				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.61794				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.66981				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.13126				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.62589				0.00	0	
Total BDX39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.01928				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.95529				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.62331				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.02613				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.64071				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.59920				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.11406				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.22014				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.82066				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.82500	100.44687	9.82500	100.42096				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.13021				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.23252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.72945				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.76778				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.06763				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.55839				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.62900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	76.33700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.67400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	50.76900				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.02173				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.02308				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	99.75583				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPS0: On 19/05/2028 Spot Bond					0.00000	100.40182				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0: On 19/05/2030 Spot Bond					0.00000	100.41622				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.48444				0.00	0	1,000,000,00
Total BPPF13 SPOT										0.00	0	1,000,000,00
Total For BPPF13										0.00	0	1,000,000,00
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.69565				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.35599				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.43832				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.81428				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.37290				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.52416				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.33394				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	102.20703				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3: On 10/05/2024 Spot Bond					0.00000	100.58212				0.00	0	
Total BPPF38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF38										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	101.75452				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.93762				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	102.23563				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	102.19014				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.17753				0.00	0	17,300,00
Total CBL29 SPOT										0.00	0	17,300,00
Total For CBL29										0.00	0	17,300,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.80398				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.41836				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.65500	105.83707	9.65500	105.80919				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.85500	101.50375	9.85500	101.47693				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.47500	103.59419	10.47500	103.56545				0.00	0	318,300,00
Total CCT03 SPOT										0.00	0	318,300,00
Total For CCT03										0.00	0	318,300,00
CCT04 On 17/07/2027 Spot Bond			11.54500	11.54500	11.54500	101.44702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.08007				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.28253				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.37137				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.42906				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	102.14596				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.27047				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.28238				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	102.14444				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.84000	102.01790	10.84000	101.98864				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.86910				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37 On 20/03/2024 Spot Bond					0.00000	103.94053				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			12.14500	101.06533	12.14500	101.03296				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.45500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.72000	161.64517	6.72000	161.56085				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.85000	156.37195	8.85000	156.28153				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			10.48500	102.09572	10.48500	102.06737				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	100.96235				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.58916				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.52100				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	99.74518				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.51963				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.72971				0.00	0	
Total CLN527 SPOT										0.00	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 CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	99.78672				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	102.12321				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.32186				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			11.38500	102.08085	11.38500	102.04964				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	101.22915				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.74831				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.47058				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	152.83000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.04012				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.85500	100.69007	10.85500	100.66067				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.90500	100.54538	10.90500	100.51638				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.99500	98.96259	10.99500	98.93381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			11.04500	11.04500	11.04500	318.17509				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.55465				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.61119				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.29027				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.57197				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	150.88400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.64634				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			11.35500	98.14718	11.35500	98.19487				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.85500	99.25162	10.85500	99.22311				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.84755				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	100.38179				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.28133				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.62187				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			11.08500	98.39054	11.08500	98.36170				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.63134				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.62397				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	99.75030				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	102.25072				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.28844				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.77314				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.65308				0.00	0	
Total CLN581 SPOT										0.00	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 CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.60162				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.29866				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.33235				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.39243				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	102.77332				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	102.00860				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.09901				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.25499				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.14000	158.58550	5.14000	126.76240				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.52113				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.85626				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.28680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			10.32500	10.32500	10.32500	98.76917				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.71220				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	99.84105				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	102.00860				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	102.00860				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.91000	9.91000	9.91000	101.64604				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.74840				0.00	0	100,000,00
Total CLN604 SPOT										0.00	0	100,000,00
Total For CLN604										0.00	0	100,000,00
CLN605 On 12/08/2024 Spot Bond					0.00000	100.10567				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.76791				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.34879				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	100.33503				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	101.08531				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.03219				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	99.97241				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.26358				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	95.25400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.23754				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.20294				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.95450				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.27940				0.00	0	
Total CLN621 SPOT										0.00	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 CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	100.45793				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.51298				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			14.05500	58.13266	14.05500	76.51538				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.53334				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.55500	98.90529	11.55500	98.87460				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.45649				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	100.50217				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.73429				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.67964				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.37408				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.32670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.45504				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.60413				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.48398				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.25134				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.32791				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.98511				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.98741				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.98724				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.55111				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.16996				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.45504				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65: On 19/08/2025 Spot Bond					0.00000	100.45504				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	94.54100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	102.28262				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	102.04265				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	102.41031				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	102.05000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										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	121.68700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	148.13900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	104.92231				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66: On 19/08/2025 Spot Bond					0.00000	100.51866				0.00	0	
Total CLN667 SPOT										0.00	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 CLN667										0.00	0	
CLN66: On 18/09/2024 Spot Bond					0.00000	103.06220				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.48880				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.70147	164.24998	5.70147	133.41560				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.70147	164.24998	5.70147	133.41646				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.49603				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.51529				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.95971				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	101.99668				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	99.97365				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.90601				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.93920				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.75783				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	102.16696				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	102.16673				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	104.04446				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.74678				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.99106				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.58238				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	87.38246				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	85.90508				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.21059				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	86.91122				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.85340				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.93147				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.52491				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.38506				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.96163				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.30200				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.54071				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	99.80953				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	100.56075				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.96992				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.96992				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.96992				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.35732				0.00	0	
Total CLN717 SPOT										0.00	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 CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.84656				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	82.37106				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	82.68819				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.01672				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	83.38659				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.86837				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.86837				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.86837				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.88909				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.88909				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.88909				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.84137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.86008				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.48633				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.99077				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	99.84495				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	96.65709				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.17422				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.47754				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.26600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	95.44522				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.45021				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	102.08439				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74: On 31/01/2030 Spot Bond					0.00000	102.03836				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	95.87100				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.19057				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	100.19230				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2023 Spot Bond					0.00000	101.99099				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.97292				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74: On 31/07/2024 Spot Bond					0.00000	99.56923				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75: On 11/09/2026 Spot Bond					0.00000	99.97514				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75: On 01/10/2026 Spot Bond					0.00000	101.63390				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75: On 31/07/2024 Spot Bond					0.00000	100.42162				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75: On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.56144				0.00	0	
Total CLN754 SPOT										0.00	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 CLN754										0.00	0	
CLN75: On 31/01/2030 Spot Bond					0.00000	99.32419				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75: On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN76: On 22/04/2026 Spot Bond					0.00000	100.92173				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76: On 12/02/2025 Spot Bond					0.00000	100.67723				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	101.10670				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.16835				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.56144				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	102.05116				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	98.12800				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond					0.00000	99.37030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.12109				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.22216				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.53179				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.99808				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.85000	5.85000	5.85000	106.94896				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.17865				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.20086				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.88330				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.88802				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	103.11449				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 31/01/2027 Spot Bond					0.00000	100.91161				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.92199				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.98077				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.98077				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.88432				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	112.71699				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.97783				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	97.53100				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.97783				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.72383				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.97783				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.98084				0.00	0	
Total CLN796 SPOT										0.00	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 CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.97783				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.97799				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.98221				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.98221				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.18733				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.56656				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.26978				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.89085				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.98705				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.18827				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.92104				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 18/04/2028 Spot Bond			10.16000	93.41048	10.16000	93.38519				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81(On 26/08/2025 Spot Bond					0.00000	101.88702				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.52100				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81(On 31/01/2025 Spot Bond					0.00000	100.97783				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81(On 31/07/2025 Spot Bond					0.00000	100.97806				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81(On 31/01/2027 Spot Bond					0.00000	100.98705				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81(On 31/01/2030 Spot Bond					0.00000	100.88330				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81(On 31/01/2025 Spot Bond					0.00000	100.97783				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	100.97806				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82(On 31/05/2025 Spot Bond					0.00000	101.98086				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82(On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82(On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN824 On 31/07/2025 Spot Bond					0.00000	100.97806				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.97806				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.97767				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.97806				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.54911				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.97783				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	98.62971				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.15903				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.97767				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			10.43000	10.43000	10.43000	97.25548				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.18646				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.18661				0.00	0	
Total CLN835 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.18662				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.18651				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.98084				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	102.01222				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	98.35900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.79200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.91700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	99.97266				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	101.98086				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.98084				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.98043				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.03940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	102.24633				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.02711				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	102.11647				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.25047				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.29300				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	102.16356				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	101.31942				0.00	1,820,000,000	890,000,000
Total CLN857 SPOT										0.00	1,820,000,000	890,000,000
Total For CLN857										0.00	1,820,000,000	890,000,000
CLN85 On 28/02/2024 Spot Bond				100.00000	0.00000	85.42995				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	100.97806				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	102.13348				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	102.00583				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 09/03/2028 Spot Bond					0.00000	99.91700				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	102.44500				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.11000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	94.07900				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.07678				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.65638				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.86458				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.87389				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.86917				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.97687				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.18646				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	102.05902				0.00	0	
Total CLN874 SPOT										0.00	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 CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	101.20008				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.20008				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	100.86253				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.71220				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.70350				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.33304				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.85970				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.11173				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.91628				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.91628				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.73915				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.88672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.93000	5.93000	5.93000	126.05543				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	102.82428				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	102.23991				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	102.12929				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.97806				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	102.07377				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.18646				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.98077				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.63386				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	94.53900				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN89(On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.28882				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90(On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.80016				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			12.49500	12.49500	12.49500	104.23399				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	102.65600				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.94000	11.94000	11.94000	99.80465				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90(On 15/09/2029 Spot Bond					0.00000	99.71716				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90(On 20/12/2029 Spot Bond					0.00000	102.37802				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	102.22502				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	102.78839				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	99.13100				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91(On 20/06/2024 Spot Bond					0.00000	102.24008				0.00	0	
Total CLN910 SPOT										0.00	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 CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.08315				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.97750				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	102.21865				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	96.77800				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	102.59051				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	100.86400				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	100.11338				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	102.01865				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.18669				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.18669				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	100.18654				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.18654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	102.60066				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	102.44390				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	102.36744				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	102.38870				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	102.37807				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.97750				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	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	95.86590				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	102.12560				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			13.49000	13.49000	13.49000	101.00747				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN935 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN936 On 20/03/2026 Spot Bond					0.00000	102.71341				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN937 On 20/03/2025 Spot Bond					0.00000	98.53000				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN938 On 20/03/2027 Spot Bond					0.00000	98.22800				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN939 On 20/06/2028 Spot Bond					0.00000	101.70125				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	102.31200				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	102.22812				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.44426				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN943 On 31/03/2031 Spot Bond					0.00000	101.62307				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN944 On 31/03/2028 Spot Bond					0.00000	101.23564				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.43497				0.00	0	
Total CLN945 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN945									0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.19889			0.00	0	
Total CLN946 SPOT									0.00	0	
Total For CLN946									0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.27202			0.00	0	
Total CLN947 SPOT									0.00	0	
Total For CLN947									0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	101.13679			0.00	0	
Total CLN948 SPOT									0.00	0	
Total For CLN948									0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	101.02737			0.00	0	
Total CLN949 SPOT									0.00	0	
Total For CLN949									0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.91637			0.00	0	
Total CLN950 SPOT									0.00	0	
Total For CLN950									0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.53583			0.00	0	
Total CLN951 SPOT									0.00	0	
Total For CLN951									0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	100.44388			0.00	0	
Total CLN952 SPOT									0.00	0	
Total For CLN952									0.00	0	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN953 SPOT									0.00	0	
Total For CLN953									0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN954 SPOT									0.00	0	
Total For CLN954									0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	100.42024			0.00	0	
Total CLN955 SPOT									0.00	0	
Total For CLN955									0.00	0	
CLN955 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	20,000,000.00
Total CLN957 SPOT									0.00	0	20,000,000.00
Total For CLN957									0.00	0	20,000,000.00
CLN957 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		961,200,000,000.00	9,612,000,000	5,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total CLN958 SPOT									1,200,000,000.00	9,612,000,000	5,000,000.00
Total For CLN958									1,200,000,000.00	9,612,000,000	5,000,000.00
CLN958 On 31/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			961,200,000,000.00	9,612,000,000	5,000,000.00
Total CLN959 SPOT									1,200,000,000.00	9,612,000,000	5,000,000.00
Total For CLN959									1,200,000,000.00	9,612,000,000	5,000,000.00
COJ05 On 05/06/2023 Spot Bond			11.59000	99.93653	11.59000	99.96826			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			12.14500	103.53062	12.14500	103.49710			0.00	0	50,000.00
Total COJ08 SPOT									0.00	0	50,000.00
Total For COJ08									0.00	0	50,000.00
COJG0 On 09/06/2024 Spot Bond			12.26500	98.02810	12.26500	97.99604			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT02 On 03/04/2028 Spot Bond			13.91500	89.02980	13.91500	88.99708			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			12.50500	88.98608	12.50500	88.95659			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.33063			0.00	0	2,980,273.40
Total DSY02 SPOT									0.00	0	2,980,273.40
Total For DSY02									0.00	0	2,980,273.40
DSY03 On 21/11/2024 Spot Bond			11.25500	11.25500	11.25500	99.40222			0.00	0	500,000.00
Total DSY03 SPOT									0.00	0	500,000.00
Total For DSY03									0.00	0	500,000.00
DSY04 On 21/08/2026 Spot Bond					0.00000	101.08679			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.55529			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.06629			0.00	200,000,000	100,000.00
Total DSY06 SPOT									0.00	200,000,000	100,000.00
Total For DSY06									0.00	200,000,000	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY07 On 21/05/2029 Spot Bond					0.00000	100.33069				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.59344				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.88731				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	99.80206				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	99.79848				0.00	2,000,000,000	7,500,000,000
Total DTF004 SPOT										0.00	2,000,000,000	7,500,000,000
Total For DTF004										0.00	2,000,000,000	7,500,000,000
DV24 On 18/02/2024 Spot Bond			10.25500	102.51671	10.25500	102.48839				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	102.89021	9.69000	102.86332				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89021	9.69000	102.86332				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.45500	97.26732	11.45500	97.23739				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.73000	96.36779	11.73000	96.33745				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01131	10.10000	102.98327				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01131	10.10000	102.98327				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	101.58152				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.77384				0.00	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 DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.48052				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.74886				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.05585				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.94959				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.28267				0.00	400,000,000	400,000.00
Total DVFB25 SPOT										0.00	400,000,000	400,000.00
Total For DVFB25										0.00	400,000,000	400,000.00
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.41901				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	100.72132				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.09073				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.09073				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.72480				0.00	0	300,000.00
Total DVFB30 SPOT										0.00	0	300,000.00
Total For DVFB30										0.00	0	300,000.00
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.73163				0.00	2,400,000,000	366,719.70
Total DVFB31 SPOT										0.00	2,400,000,000	366,719.70
Total For DVFB31										0.00	2,400,000,000	366,719.70
DVFC26 On 15/12/2026 Spot Bond					0.00000	102.26530				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2028 Spot Bond					0.00000	103.03931				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.01000	116.95708	6.01000	116.89861				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.89000	101.02812	5.89000	100.97764				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	152.04780	2.25000	151.98683				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.01500	157.68680	5.01500	157.61210				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.04000	141.90704	5.04000	141.83975				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.03000	137.72912	5.03000	137.66352				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.83000	119.30451	5.83000	119.24532				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.76000	104.93828	5.76000	104.88622				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	152.04780	2.25000	151.98683				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	208.90587				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	205.51248				0.00	0	
Total ELN002 SPOT										0.00	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 ELN002										0.00	0	
ELN002 On 23/09/2024 Spot Bond					0.00000	192.52372				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	160.21596				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	159.14979				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	154.77301				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	143.91252				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	138.43965				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	140.61987				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	116.54224				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 02/04/2027 Spot Bond					0.00000	107.73530				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	126.44898				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.56500	99.63658	11.56500	99.60615				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.78000	13.78000	13.78000	90.74790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.83000	13.83000	13.83000	93.99502				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.65500	11.65500	11.65500	103.26379				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.65500	11.65500	11.65500	102.22756				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.60000	13.60000	13.60000	97.25897				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.74000	12.74000	12.74000	99.59423				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			16.10000	16.10000	16.10000	93.17750				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.97349				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.07358				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.11044				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.85747				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	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
EPF022 On 07/09/2026 Spot Bond					0.00000	99.97238				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.21525				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	99.83842				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.63107				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.60210				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	99.79738				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.52268				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.95615				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.13716				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.86957				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.87410				0.00	0	2,192,843,20
Total EQT007 SPOT										0.00	0	2,192,843,20
Total For EQT007										0.00	0	2,192,843,20
EQT008 On 08/10/2024 Spot Bond					0.00000	101.43152				0.00	0	
Total EQT008 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.92184				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.56799				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.59466				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	101.09614				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.46996				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.48625				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.47800				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.49430				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.47833				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.49412				0.00	0	939,603,80
Total ERSA29 SPOT										0.00	0	939,603,80
Total For ERSA29										0.00	0	939,603,80
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.47550				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.48602				0.00	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 ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB10 On 17/02/2028 Spot Bond					0.00000	100.49674				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.50478				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.45500	95.16970	10.45500	95.14321			3,840,687,115,500.00		367,354,100	3,215,354,200
Total ES26 SPOT									3,840,687,115,500.00		367,354,100	3,215,354,200
Total For ES26									3,840,687,115,500.00		367,354,100	3,215,354,200
ES26/R On 02/04/2026 Spot Bond			7.85000	101.39818	7.85000	101.37686				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			13.14000	70.37357	13.16500	70.24210			4,415,413,176,000.00		336,028,400	1,263,457,600
Total ES33 SPOT									4,415,413,176,000.00		336,028,400	1,263,457,600
Total For ES33									4,415,413,176,000.00		336,028,400	1,263,457,600
ES33/R On 15/09/2033 Spot Bond			7.50000	101.69484	7.50000	101.67450				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			13.43000	67.41890	13.44500	67.32201			2,962,457,893,000.00		220,585,100	450,824,800
Total ES42 SPOT									2,962,457,893,000.00		220,585,100	450,824,800
Total For ES42									2,962,457,893,000.00		220,585,100	450,824,800
ES42/R On 25/04/2042 Spot Bond			8.50000	100.98279	8.50000	100.95983				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.59000	12.59000	12.59000	94.54742				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			15.35000	15.35000	15.35000	87.93729				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.52895				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.52741				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.86958				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.75412				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.33058				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.89139				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.55414				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.14219				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.34482				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.34889				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.01162				0.00	879,393,000	2,209,393,00
Total FRB24 SPOT										0.00	879,393,000	2,209,393,00
Total For FRB24										0.00	879,393,000	2,209,393,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.49513				0.00	0	1,000,000,00
Total FRB25 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB25										0.00	0	1,000,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.82253				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			10.23500	99.99525	10.23500	99.96798				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.72761				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.16346				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			10.15500	96.20426	10.15500	96.17823				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.02944				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.74996				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.99056				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.38587				0.00	0	800,000,00
Total FRB34 SPOT										0.00	0	800,000,00
Total For FRB34										0.00	0	800,000,00
FRB35 On 06/02/2028 Spot Bond					0.00000	101.10478				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.17000	328.25856	4.17000	328.12856				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	167.39678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.86000	215.98136	4.86000	215.87980				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	115.81783				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.85000	5.85000	5.85000	224.60388				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.80000	96.19702	5.80000	96.14937				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.88000	95.47318	5.88000	95.42553				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			10.21000	10.21000	10.21000	87.18544				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			10.21000	10.21000	10.21000	86.19180				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.32000	5.32000	5.32000	165.15985				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	99.98887				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.49411				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC26: On 06/08/2023 Spot Bond					0.00000	100.97170				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.97938				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.76159				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.53522				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.54115				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.54117				0.00	200,000,000	100,000,000
Total FRC299 SPOT										0.00	200,000,000	100,000,000
Total For FRC299										0.00	200,000,000	100,000,000
FRC30: On 11/11/2024 Spot Bond					0.00000	101.72677				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.19000				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.98830				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.75866				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.95277				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	102.12935				0.00	0	
Total FRC310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	102.26136				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.65643				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	102.24144				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.00761				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	102.11233				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	97.39350				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.36466				0.00	200,000,000	100,000,000
Total FRC323 SPOT										0.00	200,000,000	100,000,000
Total For FRC323										0.00	200,000,000	100,000,000
FRC32: On 20/06/2026 Spot Bond					0.00000	102.14400				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.64258				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.67919				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.36480				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.09527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.47496				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	102.53347				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.94934				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.94990				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.69407				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.13809				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.05954				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.00532				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.17889				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.10119				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	101.08000				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.07886				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.08674				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.08705				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.02245				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	101.76279				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.81023				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.44487				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.70264				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	89.00045				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.18618				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	87.87777				0.00	0	
Total FRC370 SPOT										0.00	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 FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.02060				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	89.33468				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	86.32944				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	86.18660				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	101.99941				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	102.21011				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	99.15989				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.49754				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.49754				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.47033				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.47033				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.12264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.68947				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	102.01507				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.09402				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.19838				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond					0.00000	101.43392				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.25812				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.33236				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.25706				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			13.14000	13.14000	13.14000	96.55749				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.29102				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	88.92214				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	

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			20.25500	20.25500	20.25500	84.97148				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			12.14000	12.14000	12.14000	101.22725				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.89110				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.56445				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	99.50832				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			14.95500	14.95500	14.95500	95.05131				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	101.09405				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.20106				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.20565				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	99.99132				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.19498				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.19577				0.00	0	
Total FRC416 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.20043				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.19753				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.24633				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.28493				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.28493				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.19023				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.98082				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	102.07189				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	102.22708				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.18672				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.09398				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.18672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	100.19466				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.32982				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	102.20793				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/08/2027 Spot Bond					0.00000	99.80287				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	99.79662				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	100.18831				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.18831				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	102.28245				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	102.16969				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	101.01009				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	100.18672				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	

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 15/03/2028 Spot Bond					0.00000	102.42755				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.18672				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.18831				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	102.30363				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	101.74491				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	101.01009				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.99956				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45: On 20/06/2028 Spot Bond					0.00000	102.03776				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	101.23918				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	101.44094				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	100.50879				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	102.18663				0.00	0	
Total FRC458 SPOT										0.00	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 FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	101.17266				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46: On 30/04/2025 Spot Bond					0.00000	101.16694				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	101.09406				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	101.39205				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.85866				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.72056				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46: On 20/12/2023 Spot Bond					0.00000	100.53633				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	100.17876				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	100.48545				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 31/07/2023 Spot Bond			10.03000	272.13520	10.03000	103.63480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47 On 20/04/2027 Spot Bond					0.00000	101.14083				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47 On 30/04/2027 Spot Bond					0.00000	101.14083				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47 On 31/07/2023 Spot Bond					0.00000	101.10929				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 31/07/2023 Spot Bond			5.61200	5.61200	5.61200	100.60993			1,283,941,420,000.00	228,785,000	114,392,500	
Total FRC475 SPOT									1,283,941,420,000.00	228,785,000	114,392,500	
Total For FRC475									1,283,941,420,000.00	228,785,000	114,392,500	
FRI33 On 28/02/2033 Spot Bond			5.38000	109.44624	5.38000	109.39333			0.00	0		
Total FRI33 SPOT									0.00	0		
Total For FRI33									0.00	0		
FRI38 On 31/01/2038 Spot Bond			5.64000	116.40355	5.64000	116.34618			0.00	0		
Total FRI38 SPOT									0.00	0		
Total For FRI38									0.00	0		
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.01748			0.00	400,000,000	200,000,000	
Total FRJ23 SPOT									0.00	400,000,000	200,000,000	
Total For FRJ23									0.00	400,000,000	200,000,000	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.85492			0.00	0	200,000,000	
Total FRJ24 SPOT									0.00	0	200,000,000	
Total For FRJ24									0.00	0	200,000,000	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.38685			0.00	0		
Total FRJ25 SPOT									0.00	0		
Total For FRJ25									0.00	0		
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.60526			0.00	0	2,000,000,000	
Total FRJ26 SPOT									0.00	0	2,000,000,000	
Total For FRJ26									0.00	0	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.25075				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.80314				0.00	0	2,000,000.00
Total FRJ27S SPOT										0.00	0	2,000,000.00
Total For FRJ27S										0.00	0	2,000,000.00
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.53485				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.58524				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.58946				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	102.18621				0.00	0	1,196,500.00
Total FRJ30 SPOT										0.00	0	1,196,500.00
Total For FRJ30										0.00	0	1,196,500.00
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.70479				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.82197				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.21800	5.21800	5.21800	102.14830				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	115.28207				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.87720				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.75000	114.94302	5.75000	114.88604				0.00	0	
Total FRS108 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			5.73000	227.00380	5.73000	226.89162				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			6.07000	110.81757	6.07000	110.76169				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			5.73000	5.73000	5.73000	226.89162				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			5.22000	165.50063	5.22000	165.42095				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	117.62425	3.70500	117.57243				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.69000	115.73694	5.69000	115.67974				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.85000	224.71565	5.85000	224.60388				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.85000	224.71565	5.85000	224.60388				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			4.40000	167.65978	4.40000	167.58278				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.93000	223.20542	5.93000	223.09392				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.89000	113.11583	5.89000	113.05933				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			5.19000	212.86492	5.19000	212.76294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.64000	103.90222	6.64000	103.84823				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			5.40000	210.90874	5.40000	210.80652				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			5.46000	210.35365	5.46000	210.25136				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.44000	213.85621	6.44000	213.74647				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			6.59000	104.48752	6.59000	104.43337				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.89000	5.89000	5.89000	113.05933				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.68000	113.93998	5.68000	115.81266				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.27000	212.11724	5.27000	212.01518				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.21000	218.01367	6.21000	217.90312				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS140 On 31/03/2028 Spot Bond			5.40000	210.90874	5.40000	210.80652				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS141 On 31/03/2028 Spot Bond			5.40000	210.90874	5.40000	210.80652				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS144 On 31/03/2028 Spot Bond			4.80100	216.54408	4.80100	216.44261				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.17000	165.63124	5.17000	165.55172				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.75000	207.69436	5.75000	207.59178				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.79000	207.33063	5.79000	207.22801				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.14000	165.70965	5.14000	165.63025				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.26500	212.16389	5.26500	212.06182				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.80000	5.80000	5.80000	207.13716				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.26673				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	102.02990				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.88890				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	199.25054				0.00	0	
Total FRS184 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	160.34164				0.00	332,840,000	75,980,000
Total FRS186 SPOT										0.00	332,840,000	75,980,000
Total For FRS186										0.00	332,840,000	75,980,000
FRS186 On 23/01/2024 Spot Bond					0.00000	229.19735				0.00	10,153,690,000	3,377,230,000
Total FRS187 SPOT										0.00	10,153,690,000	3,377,230,000
Total For FRS187										0.00	10,153,690,000	3,377,230,000
FRS187 On 19/06/2026 Spot Bond					0.00000	266.97028				0.00	0	0
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.72681				0.00	0	0
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.79154				0.00	0	0
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.61462				0.00	0	0
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.31185				0.00	0	0
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.38674				0.00	0	0
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.42914				0.00	0	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	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	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	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	102.23903				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22` On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	101.94934				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(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	
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	100.55021				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS234 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	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	98.25038				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.97148				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	71.43737				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	99.88829				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	115.61509				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	101.70188				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 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	
FRS253 On 22/02/2024 Spot Bond					0.00000	101.06742				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.10270				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	139.22307				0.00	934,230,000	234,410,000
Total FRS258 SPOT										0.00	934,230,000	234,410,000
Total For FRS258										0.00	934,230,000	234,410,000
FRS260 On 25/03/2024 Spot Bond					0.00000	102.38542				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.19358				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.95885				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	141.88309				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.96803				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.96067				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	102.27760				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	102.42226				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.71888				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	102.03548				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			11.47500	11.47500	11.47500	92.60053				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.47500	11.47500	11.47500	92.60053				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.06368				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.00691				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	95.66152				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 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	
FRS296 On 09/05/2025 Spot Bond					0.00000	118.14080				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 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	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.50432				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 06/07/2023 Spot Bond					0.00000	101.62636				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS306 On 30/04/2026 Spot Bond					0.00000	101.09406				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	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.19676				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	111.69614				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			10.65500	10.65500	10.65500	102.10570				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	102.10499				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	99.97250				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.88295				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.02465				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	101.98072				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	94.35788				0.00	0	
Total FRS317 SPOT										0.00	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 FRS317										0.00	0	
FRS317 On 17/11/2023 Spot Bond			5.36500	5.36500	5.36500	99.68697				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	92.45516				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	107.66272				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	92.47374				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	96.15529				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.56450	285.30218	9.56450	100.52554				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.73000	285.45858	9.73000	100.53360				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.39000	103.65454	9.39000	100.51703				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.48000	103.68549	9.48000	100.52142				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS328 On 31/07/2023 Spot Bond			9.44000	103.67174	9.44000	100.51947				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS329 On 01/06/2028 Spot Bond					0.00000	104.80078				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS330 On 01/06/2030 Spot Bond					0.00000	100.14432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS330 SPOT									0.00	0	
Total For FRS330									0.00	0	
FRS33 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		965,600,000,000,000.00	9,656,000,000	5,000,000,00	
Total FRS331 SPOT								5,600,000,000,000.00	9,656,000,000	5,000,000,00	
Total For FRS331								5,600,000,000,000.00	9,656,000,000	5,000,000,00	
FRS33 On 30/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		965,600,000,000,000.00	9,656,000,000	5,000,000,00	
Total FRS332 SPOT								5,600,000,000,000.00	9,656,000,000	5,000,000,00	
Total For FRS332								5,600,000,000,000.00	9,656,000,000	5,000,000,00	
FRS33 On 07/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		347,600,000,000,000.00	23,476,000,000	12,000,000,00	
Total FRS333 SPOT								17,600,000,000,000.00	23,476,000,000	12,000,000,00	
Total For FRS333								17,600,000,000,000.00	23,476,000,000	12,000,000,00	
FRS36 On 07/12/2023 Spot Bond			3.81000	3.81000	3.81000	328.71136		0.00	0		
Total FRS36 SPOT								0.00	0		
Total For FRS36								0.00	0		
FRS37 On 07/12/2023 Spot Bond			3.19000	329.84611	3.19000	329.71987		0.00	0		
Total FRS37 SPOT								0.00	0		
Total For FRS37								0.00	0		
FRS43 On 07/12/2023 Spot Bond			3.55000	3.55000	3.55000	329.13352		0.00	0		
Total FRS43 SPOT								0.00	0		
Total For FRS43								0.00	0		
FRS62 On 04/11/2026 Spot Bond					0.00000	100.80620		0.00	0		
Total FRS62 SPOT								0.00	0		
Total For FRS62								0.00	0		
FRS64 On 26/01/2042 Spot Bond			5.59000	105.81419	5.59000	105.76219		0.00	0		
Total FRS64 SPOT								0.00	0		
Total For FRS64								0.00	0		
FRS81 On 30/10/2042 Spot Bond			5.22000	64.27637	5.22000	110.03546		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			4.29000	4.29000	4.29000	167.87561		0.00	0		
Total FRS85 SPOT								0.00	0		
Total For FRS85								0.00	0		
FRS87 On 31/01/2025 Spot Bond			4.57000	4.57000	4.57000	167.13154		0.00	0		
Total FRS87 SPOT								0.00	0		
Total For FRS87								0.00	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
FRS90 On 07/12/2023 Spot Bond			4.61000	4.61000	4.61000	327.41909				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.93500	101.02963	9.93500	101.00272				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			10.00500	103.05207	10.00500	103.02428				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.35000	99.37520	10.35000	99.34780			481,830,795,000.00		46,553,700	8,139,439,60
Total FRX26 SPOT									481,830,795,000.00		46,553,700	8,139,439,60
Total For FRX26									481,830,795,000.00		46,553,700	8,139,439,60
FRX27 On 07/03/2027 Spot Bond			10.58500	101.31766	10.58500	101.28926				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.79500	101.05507	10.79500	101.02572				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.44000	95.66972	11.44000	95.64031				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.69000	91.81964	11.69000	91.79083			518,347,459,000.00		44,341,100	602,824,30
Total FRX31 SPOT									518,347,459,000.00		44,341,100	602,824,30
Total For FRX31									518,347,459,000.00		44,341,100	602,824,30
FRX32 On 31/03/2032 Spot Bond			11.77000	95.17491	11.77000	95.14518				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			13.08000	64.75294	13.08000	64.73053				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.35315				0.00	465,723,600	232,861,80
Total FS6A3 SPOT										0.00	465,723,600	232,861,80
Total For FS6A3										0.00	465,723,600	232,861,80
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.31394				0.00	0	
Total FS6B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.30377				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.53900				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.31267				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.11000				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.12910				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.26725				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.46769				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.23950				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.24979				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.32032				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.82000	117.32363	4.82000	117.26851				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.94047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.96400	101.42040	9.96400	101.39368				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.79646				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.66500	102.58026	8.66500	102.55649				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.84151				0.00	0	1,993,493,80
Total GRT23 SPOT										0.00	0	1,993,493,80
Total For GRT23										0.00	0	1,993,493,80
GRT25 On 09/03/2025 Spot Bond					0.00000	100.54143				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.96035				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.65581				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.94030				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.43468				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.21687				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.51277				0.00	0	600,000,00
Total GRT32 SPOT										0.00	0	600,000,00
Total For GRT32										0.00	0	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	101.81870				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.00009				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.77506				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.72205				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	100.84390				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.71739				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.15982				0.00	0	1,495,120,40
Total GRT42 SPOT										0.00	0	1,495,120,40
Total For GRT42										0.00	0	1,495,120,40
GRT45 On 24/06/2023 Spot Bond					0.00000	101.96544				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.39068				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.35356				0.00	2,800,000,000	4,295,120,40
Total GRT48 SPOT										0.00	2,800,000,000	4,295,120,40
Total For GRT48										0.00	2,800,000,000	4,295,120,40
GRT49 On 10/06/2025 Spot Bond					0.00000	100.02642				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.42751				0.00	2,500,000,000	2,500,000,00
Total GRT50 SPOT										0.00	2,500,000,000	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT50										0.00	2,500,000,000	2,500,000,000
GRT51 On 14/12/2029 Spot Bond					0.00000	99.78538				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	99.77667				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.67967				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.43153				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.61296				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			10.28500	10.28500	10.28500	100.96845				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.32171				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.05277				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.53790				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	101.47995				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	99.86717				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.51249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	101.98084				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	98.16991				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.21445				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.92335				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.68775				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	99.83105				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.21599				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.19738				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.89978				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.79642				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.55868				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB18 On 05/04/2028 Spot Bond					0.00000	101.59406				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.47000	327.77563	4.47000	327.64448				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.60000	4.60000	4.60000	330.20721				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.74500	96.19859	11.74500	96.16827				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.53000	76.17193	5.53000	110.54799				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			13.17500	80.60553	13.17500	80.57713			1,241,166,685,000.00	94,206,200	5,195,358,700	
Total HWAY34 SPOT									1,241,166,685,000.00	94,206,200	5,195,358,700	
Total For HWAY34									1,241,166,685,000.00	94,206,200	5,195,358,700	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.30487	100.00000	12.27733			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			13.23500	79.45072	13.23500	79.42260			0.00	0	4,590,000,000	
Total HWAY35 SPOT									0.00	0	4,590,000,000	
Total For HWAY35									0.00	0	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.29889	100.00000	12.27138			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		
I2025 On 31/01/2025 Spot Bond			3.73500	169.43823	3.72000	169.40390			59,328,049,117,500.00	15,884,350,500	458,924,014,700	
Total I2025 SPOT									59,328,049,117,500.00	15,884,350,500	458,924,014,700	
Total For I2025									59,328,049,117,500.00	15,884,350,500	458,924,014,700	
I2029 On 31/03/2029 Spot Bond			4.40000	121.07576	4.35000	121.34597			78,780,466,600,000.00	17,904,651,500	271,993,934,300	
Total I2029 SPOT									78,780,466,600,000.00	17,904,651,500	271,993,934,300	
Total For I2029									78,780,466,600,000.00	17,904,651,500	271,993,934,300	
I2031 On 31/01/2031 Spot Bond			4.45000	101.07393	4.45000	101.02736			35,600,000,000,000.00	8,000,000,000	6,000,000,000	
Total I2031 SPOT									35,600,000,000,000.00	8,000,000,000	6,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2031									15,600,000,000,000.00	8,000,000,000	6,000,000,000
I2033 On 28/02/2033 Spot Bond			4.88000	114.20291	4.88000	114.14922			373,002,577,472,000.00	76,434,954,400	379,658,486,700
Total I2033 SPOT									3,002,577,472,000.00	76,434,954,400	379,658,486,700
Total For I2033									3,002,577,472,000.00	76,434,954,400	379,658,486,700
I2038 On 31/01/2038 Spot Bond			4.99500	125.42775	4.99000	125.44125			19,461,247,351,920.00	3,896,145,616	436,623,441,600
Total I2038 SPOT									19,461,247,351,920.00	3,896,145,616	436,623,441,600
Total For I2038									19,461,247,351,920.00	3,896,145,616	436,623,441,600
I2046 On 31/03/2046 Spot Bond			4.99500	108.77763	5.00000	108.64156			344,493,711,450,000.00	68,967,710,000	397,716,305,800
Total I2046 SPOT									14,493,711,450,000.00	68,967,710,000	397,716,305,800
Total For I2046									14,493,711,450,000.00	68,967,710,000	397,716,305,800
I2050 On 31/12/2050 Spot Bond			5.03000	109.88510	5.03000	109.83275			643,846,962,490,790.00	128,001,384,193	433,656,245,400
Total I2050 SPOT									13,846,962,490,790.00	128,001,384,193	433,656,245,400
Total For I2050									13,846,962,490,790.00	128,001,384,193	433,656,245,400
IBG01 On 07/02/2025 Spot Bond					0.00000	100.54091			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.33033			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.27000	328.09741	4.27000	327.96707			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.83120			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.59782			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.28322			0.00	0	4,994,926,700
Total IBL134 SPOT									0.00	0	4,994,926,700
Total For IBL134									0.00	0	4,994,926,700
IBL135 On 22/11/2024 Spot Bond					0.00000	100.32689			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.14399			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.01682				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.95332				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.97409				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.71211				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.21931				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.22570				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.37036				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.91464				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.52962				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.32665				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.54423				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	100.56471				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.36128				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.24815				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.22967				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.39843				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.10712				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.53012				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.38586				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.93783				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.52927				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.97723				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.65306				0.00	0	
Total IBL201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.37766				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.91315				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.91559				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.91803				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.42802				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.41708				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.98737				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.85420				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.38861				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.97397				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			9.21500	9.21500	9.21500	98.49251				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.58516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.46027				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.23374				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	88.09996				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.91686				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.80962				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.80478				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.91811				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			10.11500	10.11500	10.11500	101.91373				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.70733				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.75438				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.73203				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL236 On 06/07/2024 Spot Bond					0.00000	95.91805				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.45388				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.24600				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.28856				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	103.16082				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.88578				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.91720				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.73510				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			11.02000	11.02000	11.02000	96.78009				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.48080				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.71470				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			9.16500	101.48387	9.16500	101.38574				0.00	0	
Total IBL248 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.34992				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.69502				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.21484				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	99.94871				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	99.85019				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	99.75733				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	98.83359				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.81242				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.83142				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.66949				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.96743				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.47134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.47320				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.27813				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	99.92410				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.44500	102.96053	10.44500	102.93157				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.93311				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.69500	98.84204	10.69500	98.81406				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			12.13000	96.81378	12.13000	96.60470				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.25500	98.77210	11.25500	98.74256				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.84919				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.03283				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.68723				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.95767				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.58414				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.93438				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			10.00500	98.17137	10.00500	98.14505				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.73938				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.38999				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.16146				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.65891				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.78328				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.99936				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.96753				0.00	0	
Total INLV11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.85326				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	102.04969				0.00	10,000,000,000	5,000,000,000
Total INLV13 SPOT										0.00	10,000,000,000	5,000,000,000
Total For INLV13										0.00	10,000,000,000	5,000,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	101.27042				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.90501				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.43067				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.68098				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	102.08745				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.29895				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.30263				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.29332				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.30083				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.30263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	100.19899				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.32926				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.28957				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.16591				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.41315				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.99164				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.80505				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.52275				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			9.38500	100.62595	9.38500	100.60059				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	99.97403				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.39500	102.34389	8.39500	102.32065				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.78504				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.43500	101.49496	9.43500	101.46930				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.81789				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			9.37500	101.47948	9.37500	101.45397				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.51191				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.97330				0.00	0	
Total IVC208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For IVC208										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	101.73271				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.61500	99.08787	9.61500	99.06245				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			10.31000	10.31000	10.31000	100.42870				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	103.21851				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.85113				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.40086				0.00	0	2,808,754,40
Total IVC224 SPOT										0.00	0	2,808,754,40
Total For IVC224										0.00	0	2,808,754,40
IVC225 On 27/09/2023 Spot Bond			11.25500	11.25500	11.25500	100.83902				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.02261				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.62500	10.62500	10.62500	100.22664				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.24739				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.60000	9.60000	9.60000	100.71274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			10.22500	10.22500	10.22500	100.76028				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.22218				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	102.12929				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	102.11666				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.72069				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	102.15057				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.11595				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	102.12291				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	102.09738				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.11489				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.65718				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC244 On 20/12/2027 Spot Bond					0.00000	102.28804				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	102.04036				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				100.86762	0.00000	101.54105				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				100.86762	0.00000	101.78270				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	101.25177				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	101.04661				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			9.17500	9.17500	9.17500	100.56798				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.75500	11.75500	11.75500	100.00000				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.35796				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total IVC255 SPOT										0.00	0	3,000,000.00
Total For IVC255										0.00	0	3,000,000.00
IVZ140 On 08/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.82961				0.00	0	
Total IVZ140 SPOT										0.00	0	
Total For IVZ140										0.00	0	
IVZ142 On 06/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.87823				0.00	0	
Total IVZ142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ142										0.00	0	
IVZ143 On 15/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.65979				0.00	0	
Total IVZ143 SPOT										0.00	0	
Total For IVZ143										0.00	0	
IVZ144 On 29/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.32189				0.00	0	
Total IVZ144 SPOT										0.00	0	
Total For IVZ144										0.00	0	
IVZ145 On 30/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.29784		76,540,000,000,000.00		8,600,000,000	8,600,000,000	8,600,000,000
Total IVZ145 SPOT								76,540,000,000,000.00		8,600,000,000	8,600,000,000	8,600,000,000
Total For IVZ145								76,540,000,000,000.00		8,600,000,000	8,600,000,000	8,600,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	102.27221				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.35834				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.99927				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.26642				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	102.00818				0.00	6,100,000,000	6,100,000,000
Total KAP018 SPOT										0.00	6,100,000,000	6,100,000,000
Total For KAP018										0.00	6,100,000,000	6,100,000,000
KAP019 On 28/07/2024 Spot Bond					0.00000	100.97871				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.75419				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.63215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.41581				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.17973				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.44630				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.63308				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.67433				0.00	4,000,000,000	4,000,000,000
Total KAP026 SPOT										0.00	4,000,000,000	4,000,000,000
Total For KAP026										0.00	4,000,000,000	4,000,000,000
KAP026 On 28/09/2027 Spot Bond					0.00000	101.71444				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.41433				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.42096				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.75500	110.78551	10.75500	110.75397				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.78473				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.27008				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	103.06885				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.31232				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.90167				0.00	0	300,000,00
Total LHC01 SPOT										0.00	0	300,000,00
Total For LHC01										0.00	0	300,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	102.10917				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.33487				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.34294				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.35101				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.74987				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.97078				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			15.46000	15.46000	15.46000	98.13957				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.41902				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.51429				0.00	0	
Total MBF070 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	102.00662				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.22767				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.76473				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	100.15198				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	100.15559				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.91008				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.75325				0.00	0	787,755,40
Total MBP045 SPOT										0.00	0	787,755,40
Total For MBP045										0.00	0	787,755,40
MBP04: On 26/02/2024 Spot Bond					0.00000	100.49041				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.90141				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.69771				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			10.00500	10.00500	10.00500	106.01289				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.74746				0.00	180,000,000	90,000,00

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 MMIG06 SPOT										0.00	180,000,000	90,000,000
Total For MMIG06										0.00	180,000,000	90,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.81607				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.68386				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.67500	95.95920	10.67500	95.93179				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.20198				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.90500	90.76564	10.90500	90.68071				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.88814				0.00	200,000,000	100,000,000
Total MML05 SPOT										0.00	200,000,000	100,000,000
Total For MML05										0.00	200,000,000	100,000,000
MML06 On 25/05/2029 Spot Bond			11.42000	94.36376	11.42000	94.33529				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.82519				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	996,746,900
Total MTN12 SPOT										0.00	0	996,746,900
Total For MTN12										0.00	0	996,746,900
MTN13 On 04/06/2025 Spot Bond					0.00000	101.45820				0.00	0	1,744,307,100
Total MTN13 SPOT										0.00	0	1,744,307,100
Total For MTN13										0.00	0	1,744,307,100
MTN15 On 10/05/2024 Spot Bond					0.00000	101.07856				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN17 On 30/05/2024 Spot Bond					0.00000	100.81020				0.00	1,200,000,000	800,000,000
Total MTN17 SPOT										0.00	1,200,000,000	800,000,000
Total For MTN17										0.00	1,200,000,000	800,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.11251				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.70379				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.20252				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.98326				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.11481				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.60000	97.67277	10.60000	97.64490				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.06504				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.29994				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.48104				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	104.02299				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.31135				0.00	0	
Total MTN28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.89815				0.00	2,046,600,000	2,046,600,000
Total MTN29 SPOT										0.00	2,046,600,000	2,046,600,000
Total For MTN29										0.00	2,046,600,000	2,046,600,000
MTN30 On 15/09/2028 Spot Bond					0.00000	101.25916				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.22062				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.66615				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.61573				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.04460				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.53016				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	100.34916				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	100.48498				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	100.34500				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	100.34512				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR08 On 22/11/2025 Spot Bond					0.00000	100.33188				0.00	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 MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.30804				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	102.17624				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.44216				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.68669				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.40500	103.40868	10.40500	103.37967				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.51500	101.03185	11.51500	101.00061				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.10294				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.92683				0.00	0	996,746,90
Total NBG03G SPOT										0.00	0	996,746,90
Total For NBG03G										0.00	0	996,746,90
NBG05 On 25/10/2024 Spot Bond					0.00000	101.03185				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.92041				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	102.01937				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NBK13/ On 19/03/2024 Spot Bond			9.85500	101.99451	9.85500	101.96786				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			10.15500	101.89099	10.15500	101.86311			22,548,771,300,000.00	2,220,460,000	2,000,000,00	
Total NBK16A SPOT									22,548,771,300,000.00	2,220,460,000	2,000,000,00	
Total For NBK16A									22,548,771,300,000.00	2,220,460,000	2,000,000,00	
NBK17/ On 22/04/2026 Spot Bond			10.28500	100.41143	10.28500	100.38392			0.00	0		
Total NBK17A SPOT									0.00	0		
Total For NBK17A									0.00	0		
NBK20/ On 01/06/2026 Spot Bond			10.37000	100.14060	10.37000	100.11295			22,502,900,000,000.00	2,170,000,000	2,170,000,00	
Total NBK20A SPOT									22,502,900,000,000.00	2,170,000,000	2,170,000,00	
Total For NBK20A									22,502,900,000,000.00	2,170,000,000	2,170,000,00	
NBK21/ On 21/07/2027 Spot Bond			10.48000	104.48968	10.48000	104.46021			0.00	0		
Total NBK21A SPOT									0.00	0		
Total For NBK21A									0.00	0		
NBK23/ On 19/11/2025 Spot Bond			9.13300	103.87819	9.13300	103.85298			0.00	0		
Total NBK23A SPOT									0.00	0		
Total For NBK23A									0.00	0		
NBK24/ On 19/11/2027 Spot Bond			10.50500	102.04917	10.50500	102.02078			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	101.93701			0.00	0	23,910,000,00	
Total NBK25B SPOT									0.00	0	23,910,000,00	
Total For NBK25B									0.00	0	23,910,000,00	
NBK26/ On 22/04/2026 Spot Bond					0.00000	103.34718			0.00	0		
Total NBK26B SPOT									0.00	0		
Total For NBK26B									0.00	0		
NBK27/ On 10/05/2026 Spot Bond			10.10000	103.43302	10.10000	103.40533			63,803,720,000,000.00	6,317,200,000	1,669,300,00	
Total NBK27A SPOT									63,803,720,000,000.00	6,317,200,000	1,669,300,00	
Total For NBK27A									63,803,720,000,000.00	6,317,200,000	1,669,300,00	
NBK28/ On 02/08/2023 Spot Bond			9.16500	103.54896	9.16500	103.52333			0.00	0		
Total NBK28A SPOT									0.00	0		
Total For NBK28A									0.00	0		
NBK29/ On 31/07/2026 Spot Bond			10.24500	104.32806	10.24500	104.29928			0.00	0		
Total NBK29A SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			9.85500	102.64010	9.85500	102.61283			60,608,250,000,000.00	6,150,000,000	6,150,000,000
Total NBK30A SPOT									60,608,250,000,000.00	6,150,000,000	6,150,000,000
Total For NBK30A									60,608,250,000,000.00	6,150,000,000	6,150,000,000
NBK31 On 09/11/2023 Spot Bond			9.77500	100.53189	9.77500	100.50605			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.17417			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.51614			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.27670			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.01632			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	100.99829			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.51707			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	100.87981			0.00	0	
Total NBK49B SPOT									0.00	0	
Total For NBK49B									0.00	0	
NBK50 On 09/11/2025 Spot Bond					0.00000	101.11117			0.00	0	
Total NBK50B SPOT									0.00	0	
Total For NBK50B									0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	100.69408			0.00	0	
Total NBK52B SPOT									0.00	0	
Total For NBK52B									0.00	0	
NBK53 On 21/02/2026 Spot Bond					0.00000	101.09348			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.46465				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK54I On 01/08/2024 Spot Bond					0.00000	101.09275				0.00	9,000,000,000	11,000,000,000
Total NBK56 SPOT										0.00	9,000,000,000	11,000,000,000
Total For NBK56										0.00	9,000,000,000	11,000,000,000
NBK54I On 01/08/2026 Spot Bond					0.00000	101.00919				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK54I On 01/08/2029 Spot Bond					0.00000	100.78126				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK54I On 24/02/2025 Spot Bond					0.00000	100.46181				0.00	0	608,015,600
Total NBK60 SPOT										0.00	0	608,015,600
Total For NBK60										0.00	0	608,015,600
NBK54I On 24/02/2027 Spot Bond					0.00000	100.16226				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK54I On 15/04/2024 Spot Bond					0.00000	101.34829				0.00	0	150,000,000
Total NBK62 SPOT										0.00	0	150,000,000
Total For NBK62										0.00	0	150,000,000
NBK54I On 21/02/2026 Spot Bond					0.00000	100.25438				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBK54I On 15/04/2028 Spot Bond					0.00000	101.66343				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NBK54I On 21/02/2028 Spot Bond					0.00000	100.27553				0.00	0	100,000,000
Total NBK65 SPOT										0.00	0	100,000,000
Total For NBK65										0.00	0	100,000,000
NBK54I On 21/02/2030 Spot Bond					0.00000	100.31686				0.00	0	
Total NBK66 SPOT										0.00	0	
Total For NBK66										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.31966				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.89780				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.50000	101.63792	11.50000	101.60704				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.99543				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.15500	101.72996	11.15500	101.69996				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	102.00608				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	102.02292				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	102.04420				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.01093				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.01093				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.33774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.31670				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.55063				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.21664				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.71042				0.00	0	4,735,341,70
Total NGL08 SPOT										0.00	0	4,735,341,70
Total For NGL08										0.00	0	4,735,341,70
NGL09 On 19/06/2026 Spot Bond					0.00000	102.84980				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.81172				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.41242				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.44198				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.83411				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	105.01161				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT105 On 22/05/2025 Spot Bond					0.00000	102.42951				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 05/08/2025 Spot Bond					0.00000	104.11007				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.70800				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.84266				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.99355				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.62770				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.20057				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	99.77817				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.48102				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	99.78239				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.11047				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	102.75270				0.00	0	310,000,00
Total NHM019 SPOT										0.00	0	310,000,00
Total For NHM019										0.00	0	310,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.50994				0.00	0	
Total NHM020 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.35954				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	102.28205				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.32018				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	100.25002				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	100.28239				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	100.30626				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.90000	5.90000	5.90000	223.65872				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	216.73898				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.47500	4.47500	4.47500	167.38350				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.24000	5.24000	5.24000	115.69415				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.74000	5.74000	5.74000	115.01788				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.58000	4.58000	4.58000	167.10505				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.17338	3.45000	276.05379				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	167.63597				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.41500	4.41500	4.41500	220.16660				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.56000	218.86025	4.56000	218.75909				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.64000	90.87193	5.64000	116.34619				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.60671				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	148.21405				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.46678				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	98.94690				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	99.08499				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.72591				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.38573				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	96.03287				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.33698				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	96.86964				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.59301				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	102.04055				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	93.48279				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.21240				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.68495				0.00	0	
Total NN058 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.83181				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.65844				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.09075				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.28265				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.97711				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	102.04694				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.78169				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	102.04694				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.17662				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	89.58078				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	102.04626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.95535				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.53500	11.53500	11.53500	98.79740				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			11.05500	11.05500	11.05500	100.30549				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			11.08000	11.08000	11.08000	96.86414				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.31684				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	103.41370				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	156.35000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	144.50000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	159.35000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	156.82000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	154.44873				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02! On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04! On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04! On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08! On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08! On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08! On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09! On 17/08/2023 Spot Bond					0.00000	100.41097				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09! On 13/06/2023 Spot Bond					0.00000	99.83311				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09! On 20/06/2023 Spot Bond					0.00000	101.86303				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09! On 20/06/2023 Spot Bond					0.00000	101.86303				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09! On 27/06/2023 Spot Bond					0.00000	101.59914				0.00	0	
Total NNF098 SPOT										0.00	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 NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.81542				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.78539				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 03/07/2023 Spot Bond					0.00000	101.47885				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	101.27441				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.89512				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	121.99886				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.63957				0.00	191,359,600	95,679,800
Total NQ1A24 SPOT										0.00	191,359,600	95,679,800
Total For NQ1A24										0.00	191,359,600	95,679,800
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.35977				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	96.68921				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.34070				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.34471				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	107.99307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	93.66430				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.36874				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.35272				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.57293				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.30257				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			12.26500	100.16904	12.26500	100.13646				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	13.47181	100.00000	13.44199				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.32405				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.85142				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.34576				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.95496				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC34 On 26/02/2025 Spot Bond					0.00000	100.86162				0.00	600,000,000	1,300,000,000
Total NTC34 SPOT										0.00	600,000,000	1,300,000,000
Total For NTC34										0.00	600,000,000	1,300,000,000
NTC35 On 07/09/2025 Spot Bond					0.00000	100.05427				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.65676				0.00	2,000,000,000	2,000,000,000
Total NTC36 SPOT										0.00	2,000,000,000	2,000,000,000
Total For NTC36										0.00	2,000,000,000	2,000,000,000
NTC37 On 12/10/2027 Spot Bond					0.00000	101.37957				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.75080				0.00	0	1,000,000,000
Total NTC38 SPOT										0.00	0	1,000,000,000
Total For NTC38										0.00	0	1,000,000,000
NTC39 On 14/02/2028 Spot Bond					0.00000	100.50415				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.95640				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.42500	104.80837	9.42500	104.78214				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML10 On 14/09/2025 Spot Bond			9.90500	105.46099	9.90500	105.43329				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.41560				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.30064				0.00	490,000,000	490,000,000
Total OML12 SPOT										0.00	490,000,000	490,000,000
Total For OML12										0.00	490,000,000	490,000,000
OML13 On 23/09/2026 Spot Bond					0.00000	102.77508				0.00	0	
Total OML13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.38951				0.00	2,500,000,000	2,500,000,000
Total OML14 SPOT										0.00	2,500,000,000	2,500,000,000
Total For OML14										0.00	2,500,000,000	2,500,000,000
OML15 On 28/10/2027 Spot Bond					0.00000	100.94711				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.28304				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	99.99066				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	100.45670				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.70043				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.10586				0.00	0	22,543,138,00
Total PEP03 SPOT										0.00	0	22,543,138,00
Total For PEP03										0.00	0	22,543,138,00
PEP04 On 05/05/2026 Spot Bond					0.00000	102.01530				0.00	0	5,500,000,00
Total PEP04 SPOT										0.00	0	5,500,000,00
Total For PEP04										0.00	0	5,500,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	100.07124				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	99.99987				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.49236				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.17335				0.00	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
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.16935				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.17186				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.74000	107.06688	9.75500	106.99425				217,280,537,038,000.00	2,075,696,153,700	3,091,153,815,200
Total R186 SPOT										17,280,537,038,000.00	075,696,153,700	091,153,815,200
Total For R186										17,280,537,038,000.00	075,696,153,700	091,153,815,200
R197 On 07/12/2023 Spot Bond			3.15000	329.91124	3.20000	329.70357				35,921,655,000,000.00	11,403,700,000	490,363,435,500
Total R197 SPOT										15,921,655,000,000.00	11,403,700,000	490,363,435,500
Total For R197										15,921,655,000,000.00	11,403,700,000	490,363,435,500
R202 On 07/12/2033 Spot Bond			4.90000	243.60754	4.90000	243.49254				1,642,341,330,000.00	335,171,700	68,134,485,400
Total R202 SPOT										1,642,341,330,000.00	335,171,700	68,134,485,400
Total For R202										1,642,341,330,000.00	335,171,700	68,134,485,400
R2030 On 31/01/2030 Spot Bond			11.23000	87.93093	11.24000	87.86286				995,278,075,030,000.00	1,157,193,061,000	2,215,490,730,900
Total R2030 SPOT										15,278,075,030,000.00	157,193,061,000	215,490,730,900
Total For R2030										15,278,075,030,000.00	157,193,061,000	215,490,730,900
R2032 On 31/03/2032 Spot Bond			11.82000	82.27835	11.85000	82.11243				686,789,652,788,000.00	1,411,741,933,400	2,700,733,652,300
Total R2032 SPOT										16,789,652,788,000.00	411,741,933,400	700,733,652,300
Total For R2032										16,789,652,788,000.00	411,741,933,400	700,733,652,300
R2035 On 28/02/2035 Spot Bond			12.33500	81.19275	12.36500	81.01163				150,082,246,657,500.00	985,008,694,500	1,613,661,978,800
Total R2035 SPOT										10,082,246,657,500.00	985,008,694,500	1,613,661,978,800
Total For R2035										10,082,246,657,500.00	985,008,694,500	1,613,661,978,800
R2037 On 31/01/2037 Spot Bond			12.58500	76.63117	12.60000	76.52826				977,615,053,343,000.00	872,277,715,800	1,663,709,675,300
Total R2037 SPOT										7,615,053,343,000.00	872,277,715,800	1,663,709,675,300
Total For R2037										7,615,053,343,000.00	872,277,715,800	1,663,709,675,300
R2040 On 31/01/2040 Spot Bond			12.70000	77.74494	12.71000	77.66402				153,652,066,040,000.00	720,760,005,200	1,173,482,643,600
Total R2040 SPOT										13,652,066,040,000.00	720,760,005,200	1,173,482,643,600
Total For R2040										13,652,066,040,000.00	720,760,005,200	1,173,482,643,600
R2044 On 31/01/2044 Spot Bond			12.72500	74.24911	12.74000	74.14203				456,531,099,172,500.00	821,731,324,100	1,034,324,500,000
Total R2044 SPOT										16,531,099,172,500.00	821,731,324,100	1,034,324,500,000
Total For R2044										16,531,099,172,500.00	821,731,324,100	1,034,324,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R2048 On 28/02/2048 Spot Bond			12.66000	72.91939	12.67500	72.81199			644,052,526,642,000.00	1,393,685,033,700	5,649,743,789,10
Total R2048 SPOT									14,052,526,642,000.00	393,685,033,700	549,743,789,10
Total For R2048									14,052,526,642,000.00	393,685,033,700	549,743,789,10
R2053 On 31/03/2053 Spot Bond			12.68500	93.97545	12.68500	93.94388			856,657,245,381,500.00	67,533,089,900	135,938,192,40
Total R2053 SPOT									16,657,245,381,500.00	67,533,089,900	135,938,192,40
Total For R2053									16,657,245,381,500.00	67,533,089,900	135,938,192,40
R209 On 31/03/2036 Spot Bond			12.39000	62.20242	12.41500	62.07008			167,162,957,045,000.00	578,463,515,500	863,960,603,80
Total R209 SPOT									17,162,957,045,000.00	578,463,515,500	363,960,603,80
Total For R209									17,162,957,045,000.00	578,463,515,500	363,960,603,80
R210 On 31/03/2028 Spot Bond			4.06000	223.75728	4.06000	223.65686			75,715,506,776,000.00	18,649,139,600	192,965,405,40
Total R210 SPOT									15,715,506,776,000.00	18,649,139,600	192,965,405,40
Total For R210									15,715,506,776,000.00	18,649,139,600	192,965,405,40
R213 On 28/02/2031 Spot Bond			11.60000	78.78798	11.63000	78.63674			138,511,492,360,000.00	356,768,232,100	1,155,854,182,70
Total R213 SPOT									38,511,492,360,000.00	356,768,232,100	155,854,182,70
Total For R213									38,511,492,360,000.00	356,768,232,100	155,854,182,70
R214 On 28/02/2041 Spot Bond			12.58000	58.94915	12.59500	58.86122			193,644,994,750,000.00	730,814,387,500	633,740,887,20
Total R214 SPOT									13,644,994,750,000.00	730,814,387,500	633,740,887,20
Total For R214									13,644,994,750,000.00	730,814,387,500	633,740,887,20
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.37785			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.89030			0.00	0	3,200,000,00
Total RDFB17 SPOT									0.00	0	3,200,000,00
Total For RDFB17									0.00	0	3,200,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.17156			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	102.19371			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.26478			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.67276			0.00	0	
Total RDFB24 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.54832				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.69036				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	102.11910				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.67842				0.00	2,500,000,000	2,500,000,000
Total RDFG02 SPOT										0.00	2,500,000,000	2,500,000,000
Total For RDFG02										0.00	2,500,000,000	2,500,000,000
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.94924				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	102.01134				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	99.92014				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	99.91949				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.86764				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	99.96319				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.77152				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.70308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.21431				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.03528				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.91077				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	101.92275				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	102.10449				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.93630				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.30631				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.04461				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.98866				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.37422				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES61 On 15/12/2027 Spot Bond					0.00000	99.75974				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.51425				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	99.76455				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.90365				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.89727				0.00	0	595,714,00
Total RFCA2 SPOT										0.00	0	595,714,00
Total For RFCA2										0.00	0	595,714,00
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.98451				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.96324				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	102.08025				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	102.05898				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.31420				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.29293				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	

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 RMBI06										0.00	0	
RN202 On 11/07/2027 Spot Bond					0.00000	103.38030				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
RN203 On 17/09/2030 Spot Bond					0.00000	100.37758				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			10.68500	99.35702	10.68500	99.32861				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.72500	90.30720	12.72500	90.27660				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.94000	93.56280	12.94000	93.53058				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.29169				0.00	0	15,600,000.00
Total RWL26 SPOT										0.00	0	15,600,000.00
Total For RWL26										0.00	0	15,600,000.00
RWL28 On 30/06/2028 Spot Bond			11.92000	95.98097	11.92000	95.95044				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	100.98289				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.28289				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			10.23000	100.16753	10.23000	100.14037				0.00	0	2,163,350.00
Total SBS20 SPOT										0.00	0	2,163,350.00
Total For SBS20										0.00	0	2,163,350.00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.80914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			10.02500	103.03399	10.02500	103.00615				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			10.23500	95.18989	10.23500	95.16408				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.53000	97.48053	10.53000	97.45305				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			10.11000	102.15333	10.11000	102.12596				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			10.04500	101.80183	10.04500	101.77428				0.00	0	30,000,00
Total SBS38 SPOT										0.00	0	30,000,00
Total For SBS38										0.00	0	30,000,00
SBS39 On 29/01/2030 Spot Bond			11.37500	95.81388	11.37500	95.78461				0.00	0	8,695,000,00
Total SBS39 SPOT										0.00	0	8,695,000,00
Total For SBS39										0.00	0	8,695,000,00
SBS42 On 12/11/2025 Spot Bond			10.08500	101.90596	10.08500	101.87872				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.64500	101.35306	10.64500	101.32450				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.74000	9.74000	9.74000	103.39929				0.00	0	980,000,00
Total SBS51 SPOT										0.00	0	980,000,00
Total For SBS51										0.00	0	980,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	104.05955				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.19615				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	100.66401				0.00	480,000,000	240,000,000
Total SBS57 SPOT										0.00	480,000,000	240,000,000
Total For SBS57										0.00	480,000,000	240,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.12291				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.16760				0.00	0	10,000,000,000
Total SBS62 SPOT										0.00	0	10,000,000,000
Total For SBS62										0.00	0	10,000,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.64119				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.86769				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.94045				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.56720				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.67194				0.00	0	372,300,000
Total SBS68 SPOT										0.00	0	372,300,000
Total For SBS68										0.00	0	372,300,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.10672				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.17944				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.93918				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.48811				0.00	0	
Total SBS72 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.25430				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.13962				0.00	0	2,000,000,00
Total SBS75 SPOT										0.00	0	2,000,000,00
Total For SBS75										0.00	0	2,000,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	102.48582				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.84524				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.01656				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.59922				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.65000	10.65000	10.65000	97.68292				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.10000	328.37144	4.10000	328.24173				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	228.43211				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.31230				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.71481				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	104.16226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	106.12220				0.00	1,100,000,000	3,050,000,000
Total SBT104 SPOT										0.00	1,100,000,000	3,050,000,000
Total For SBT104										0.00	1,100,000,000	3,050,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	105.23281				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	104.16401				0.00	0	1,215,000,000
Total SBT107 SPOT										0.00	0	1,215,000,000
Total For SBT107										0.00	0	1,215,000,000
SBT108 On 13/07/2027 Spot Bond					0.00000	104.01791				0.00	0	800,000,000
Total SBT108 SPOT										0.00	0	800,000,000
Total For SBT108										0.00	0	800,000,000
SBT109 On 31/12/2027 Spot Bond					0.00000	102.31335				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	100.13369				0.00	56,020,000,000	100,500,000,000
Total SBT110 SPOT										0.00	56,020,000,000	100,500,000,000
Total For SBT110										0.00	56,020,000,000	100,500,000,000
SBT201 On 03/12/2023 Spot Bond					0.00000	100.44904				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			10.64000	99.98054	10.64000	99.95285				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.32867				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.83076				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT207 On 25/06/2025 Spot Bond					0.00000	106.08281				0.00	800,000,000	400,000,000
Total SBT207 SPOT										0.00	800,000,000	400,000,000
Total For SBT207										0.00	800,000,000	400,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.39811				0.00	5,586,000,000	2,793,000,000
Total SBT208 SPOT										0.00	5,586,000,000	2,793,000,000
Total For SBT208										0.00	5,586,000,000	2,793,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	102.91327				0.00	200,000,000	100,000,000
Total SBT209 SPOT										0.00	200,000,000	100,000,000
Total For SBT209										0.00	200,000,000	100,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.23580				0.00	0	0
Total SLI5 SPOT										0.00	0	0
Total For SLI5										0.00	0	0
SLI6 On 16/08/2028 Spot Bond					0.00000	101.00372				0.00	0	0
Total SLI6 SPOT										0.00	0	0
Total For SLI6										0.00	0	0
SLI7 On 16/08/2028 Spot Bond			10.70500	93.62977	10.70500	93.60280				0.00	0	0
Total SLI7 SPOT										0.00	0	0
Total For SLI7										0.00	0	0
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.68058				0.00	0	0
Total SLRA6 SPOT										0.00	0	0
Total For SLRA6										0.00	0	0
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.52741				0.00	0	0
Total SLRA7 SPOT										0.00	0	0
Total For SLRA7										0.00	0	0
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.52144				0.00	0	0
Total SLRA8 SPOT										0.00	0	0
Total For SLRA8										0.00	0	0
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.53903				0.00	0	0
Total SLRA9 SPOT										0.00	0	0
Total For SLRA9										0.00	0	0
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.55111				0.00	0	0
Total SLRB6 SPOT										0.00	0	0
Total For SLRB6										0.00	0	0
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.54516				0.00	0	0
Total SLRB7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.53327				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.55084				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.56293				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.55993				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.55691				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.57443				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.19920				0.00	0	3,279,297,40
Total SNT05 SPOT										0.00	0	3,279,297,40
Total For SNT05										0.00	0	3,279,297,40
SNT06 On 16/05/2027 Spot Bond					0.00000	101.09095				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.54321				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.57207				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.88554				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.74464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.30617				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.31098				0.00	0	3,050,045,60
Total SPDA15 SPOT										0.00	0	3,050,045,60
Total For SPDA15										0.00	0	3,050,045,60
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.30657				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.31205				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	102.17461				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.28127				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	102.36192				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.68593				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.42868				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	101.54182				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	101.65279				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.32000				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.54573				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.34257				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	165.42095				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.73000	107.09664	9.73000	107.06868				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.12000	80.85817	11.12000	80.83439				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.35507				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.79258				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			10.18500	101.28006	10.18500	101.25277				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.59000	117.07477	5.59000	117.01722				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.78465				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.77033				0.00	0	
Total SSN046 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.94117				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.23000	4.23000	4.23000	328.03166				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.62500	4.62500	4.62500	166.98589				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.89000	5.89000	5.89000	113.05933				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	116.00365				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.24000	5.24000	5.24000	212.29523				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.75297				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.75633				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	98.57354				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.79963				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.99156				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.41547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.23136				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.82923				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.78284				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.77500	5.77500	5.77500	226.03047				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	101.13927				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.43976				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	
SSN09: On 07/06/2023 Spot Bond					0.00000	99.97237				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.90500	85.18486	11.90500	85.15764				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	102.18146				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.22000	212.58418	5.22000	212.48218				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			5.85000	224.71565	5.85000	224.60388				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.22955				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2023 Spot Bond					0.00000	99.85842				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.15074				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.18985				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.96502				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.16734				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			8.47500	8.47500	8.47500	99.53146				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	99.95032				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	96.11109				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	97.24516				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			5.06786	107.55391	5.06786	107.50273				0.00	0	
Total SSN175 SPOT										0.00	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 SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			5.04931	43.71957	5.04931	109.47300				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.93545				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	99.92654				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.39181				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	101.90434				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.89479				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.89479				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	101.77184				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.75050				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			5.60500	5.60500	5.60500	99.69917				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.75922				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	100.46251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20 On 21/08/2023 Spot Bond					0.00000	100.38245				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20 On 23/08/2023 Spot Bond					0.00000	100.27925				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20 On 30/05/2028 Spot Bond					0.00000	100.19971				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.81443				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	101.59017				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20 On 03/03/2028 Spot Bond					0.00000	100.39501				0.00	0	3,500,000.00
Total SST203 SPOT										0.00	0	3,500,000.00
Total For SST203										0.00	0	3,500,000.00
STF001 On 01/03/2027 Spot Bond					0.00000	102.44444				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF00 On 01/02/2026 Spot Bond					0.00000	100.00679				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.24500	99.13731	10.24500	99.11024				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.36834				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.35495				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	100.31334				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.37097				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.31640				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.07780				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.31640				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			8.37500	99.32269	8.37500	99.30019				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.88500	99.49058	8.88500	99.46669				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.25066				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.31061				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.31849				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.31647				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.45500	99.38617	10.45500	99.35820				0.00	0	
Total T18A32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.53961				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.61500				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.53036				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.14341				0.00	3,400,000,000	1,700,000,000
Total TFS156 SPOT										0.00	3,400,000,000	1,700,000,000
Total For TFS156										0.00	3,400,000,000	1,700,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	100.54293				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	102.08066				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.54317				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.29192				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.19684				0.00	0	500,000,000
Total TFS165 SPOT										0.00	0	500,000,000
Total For TFS165										0.00	0	500,000,000
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.22664				0.00	0	883,957,000
Total TFS166 SPOT										0.00	0	883,957,000
Total For TFS166										0.00	0	883,957,000
TFS167 On 27/09/2024 Spot Bond					0.00000	101.51628				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.60975				0.00	0	125,500,000

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 TFS168 SPOT										0.00	0	125,500,00
Total For TFS168										0.00	0	125,500,00
TFS168 On 30/11/2024 Spot Bond					0.00000	100.09676				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.16877				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.32708				0.00	0	500,000,00
Total TFS171 SPOT										0.00	0	500,000,00
Total For TFS171										0.00	0	500,000,00
TFS172 On 22/02/2027 Spot Bond					0.00000	100.39671				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.78991				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.95670				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	99.82502				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	99.82177				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	100.31668				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			9.65500	101.16352	9.65500	101.13717				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	100.31870				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.31749				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.92500	100.34745	6.92500	100.32858				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.32637				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.45302				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.34170				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.33888				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.35823				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.35299				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.42541				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.45951				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.43946				0.00	0	
Total TH16D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.33448				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.32845				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.32645				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.34893				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.33970				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.33849				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.42258				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.40779				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.39859				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.29362				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.32653				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.15641				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.35466				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.34663				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.39478				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.38676				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.35332				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.29366				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.31500	101.59242	10.31500	101.56465				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.64002				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.22500	99.51481	10.22500	99.48770				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.40017				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.32980				0.00	0	500,000.00
Total TL30 SPOT										0.00	0	500,000.00
Total For TL30										0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TL31 On 10/06/2026 Spot Bond					0.00000	100.45482				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.01641				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	99.91675				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.78500	100.86965	10.78500	100.84114				0.00	0	219,000,00
Total TN23 SPOT										0.00	0	219,000,00
Total For TN23										0.00	0	219,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	74.41199	100.00000	74.26834				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			11.10500	99.74282	11.10500	99.71304			1,073,460,383,000.00		96,664,600	1,830,516,10
Total TN25 SPOT									1,073,460,383,000.00		96,664,600	1,830,516,10
Total For TN25									1,073,460,383,000.00		96,664,600	1,830,516,10
TN25/R On 19/08/2025 Spot Bond			100.00000	27.27996	100.00000	27.21892				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			12.27500	89.28150	12.27500	89.25259			1,016,556,580,000.00		82,815,200	21,215,873,60
Total TN27 SPOT									1,016,556,580,000.00		82,815,200	21,215,873,60
Total For TN27									1,016,556,580,000.00		82,815,200	21,215,873,60
TN27/R On 14/11/2027 Spot Bond			100.00000	11.88179	100.00000	11.85563				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			12.17000	95.70628	12.17000	95.67505				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.83000	90.78763	12.83000	90.75678				0.00	0	1,650,000,00
Total TN30 SPOT										0.00	0	1,650,000,00
Total For TN30										0.00	0	1,650,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.34736	8.00000	115.32264				0.00	0	
Total TN30/R2030 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			13.57200	91.38229	13.57200	91.34914				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.76500	81.96883	13.76500	81.93903			620,647,332,000.00		45,088,800	692,364,00
Total TN40 SPOT									620,647,332,000.00		45,088,800	692,364,00
Total For TN40									620,647,332,000.00		45,088,800	692,364,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.70228	10.75000	101.67319				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	100.68355				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.77867				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.24000	101.28768	6.24000	102.68127				0.00	0	100,000,00
Total TNI33 SPOT										0.00	0	100,000,00
Total For TNI33										0.00	0	100,000,00
TR5A11 On 20/06/2024 Spot Bond					0.00000	102.02223				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.88464				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.90787				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.93979				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.77500	100.48094	8.77500	100.45723				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.39165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			10.78500	100.12577	10.78500	100.09703				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.39165				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.78500	100.34549	9.78500	100.31931				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.66100				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.80438				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	102.05892				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.99510				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.40977				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.40977				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	94.15433				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.59224				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11On 31/01/2025 Spot Bond					0.00000	101.23393				0.00	0	100,000,00
Total TU1A11 SPOT										0.00	0	100,000,00
Total For TU1A11										0.00	0	100,000,00
TU1B11On 31/01/2025 Spot Bond					0.00000	101.07207				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11On 31/01/2025 Spot Bond					0.00000	101.50906				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	99.97785				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.49583				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.21165				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.17254				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.82141				0.00	60,000,000	30,000,00
Total TWC444 SPOT										0.00	60,000,000	30,000,00
Total For TWC444										0.00	60,000,000	30,000,00
TWC44 On 25/08/2023 Spot Bond					0.00000	100.31944				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			938,000,000,000,000.00		49,380,000,000	42,340,000,00
Total TWC446 SPOT									18,000,000,000,000.00		49,380,000,000	42,340,000,00

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 TWC446										18,000,000,000,000.00	49,380,000,000	42,340,000,000
UG26 On 09/03/2026 Spot Bond			12.07500	100.97561	12.07500	100.94344				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.50677				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.49551				0.00	1,200,000,000	600,000,000
Total UU1A02 SPOT										0.00	1,200,000,000	600,000,000
Total For UU1A02										0.00	1,200,000,000	600,000,000
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.51565				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.55400				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.50380				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.56287				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			11.33500	11.33500	11.33500	97.91022				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	100.72288				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	100.79983				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.56287				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.57704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.83401				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.63957				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.65135				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.63368				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.91503				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.33586				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.19033				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.06041				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.71041				0.00	0	1,000,000,00
Total VKE19 SPOT										0.00	0	1,000,000,00
Total For VKE19										0.00	0	1,000,000,00
VKE20 On 27/08/2027 Spot Bond					0.00000	100.52550				0.00	3,000,000,000	3,000,000,00
Total VKE20 SPOT										0.00	3,000,000,000	3,000,000,00
Total For VKE20										0.00	3,000,000,000	3,000,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	101.86876				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	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 SPOT									1.45e+017	1,843,841,606,709	572,487,581,70
Total for SPOT :									1.45e+017	843,841,606,709	572,487,581,70
Total Futures									1.45e+017	843,841,609,732	572,488,858,52
Total Options									0.00	0	159,82
Grand Total:									1.45e+017	843,841,609,732	572,489,018,35