



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2023

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	04/05/2023	Bond Future			12.10380	74.33223	11.98904	74.87481			0.00	0	
ES33	On	03/08/2023	Bond Future			12.24042	75.89045	12.12081	76.44472			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.37929	73.72132	12.25461	74.28751			0.00	0	
ES33	On	01/02/2024	Bond Future			12.52720	75.31055	12.39712	75.88886			0.00	0	
ES33	On	02/05/2024	Bond Future			12.68481	73.11603	12.54905	73.70654			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/05/2023	Bond Future			12.55785	71.21213	12.42800	71.92279			0.00	0	
ES42	On	03/08/2023	Bond Future			12.68732	72.70511	12.55243	73.43097			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.81848	70.00142	12.67825	70.74287			0.00	0	
ES42	On	01/02/2024	Bond Future			12.95081	71.51016	12.80514	72.26753			0.00	0	
ES42	On	02/05/2024	Bond Future			13.09576	68.76970	12.94419	69.54303			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	04/05/2023	Bond Future			168.70025	168.70025	168.96170	168.96170			0.00	0	5,35

an
est

0
50
0
0
0
0
50
0
50
0
30
0
0
0
0
10
10
57

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/08/2023	Bond Future			170.49464	170.49464	170.76201	170.76201			0.00	0	5,10
I2025	On	02/11/2023	Bond Future			174.15119	174.15119	174.42438	174.42438			0.00	0	
I2025	On	01/02/2024	Bond Future			176.11849	176.11849	176.39651	176.39651			0.00	0	
I2025	On	02/05/2024	Bond Future			179.87001	179.87001	180.15356	180.15356			0.00	0	
Total I2025 Future												0.00	0	10,46
Total For I2025												0.00	0	10,46
I2029	On	04/05/2023	Bond Future			122.09130	122.09130	122.20981	122.20981			0.00	0	2,1
I2029	On	03/08/2023	Bond Future			124.65069	124.65069	124.77220	124.77220			0.00	0	1,88
I2029	On	02/11/2023	Bond Future			125.99747	125.99747	126.12128	126.12128			0.00	0	
I2029	On	01/02/2024	Bond Future			128.71424	128.71424	128.84062	128.84062			0.00	0	
I2029	On	02/05/2024	Bond Future			130.09504	130.09504	130.22296	130.22296			0.00	0	
Total I2029 Future												0.00	0	4,00
Total For I2029												0.00	0	4,00
I2033	On	04/05/2023	Bond Future			116.09346	116.09346	116.31076	116.31076			0.00	0	1,5
I2033	On	03/08/2023	Bond Future			118.52717	118.52717	118.74941	118.74941			0.00	0	6,4
I2033	On	02/11/2023	Bond Future			119.65155	119.65155	119.87833	119.87833			0.00	0	
I2033	On	01/02/2024	Bond Future			122.23154	122.23154	122.46315	122.46315			0.00	0	
I2033	On	02/05/2024	Bond Future			123.37935	123.37935	123.61475	123.61475			0.00	0	
Total I2033 Future												0.00	0	7,97
Total For I2033												0.00	0	7,97
I2038	On	04/05/2023	Bond Future			130.02793	130.02793	130.04410	130.04410			0.00	0	3,7
I2038	On	03/08/2023	Bond Future			130.79377	130.79377	130.81074	130.81074			0.00	0	1,2
I2038	On	02/11/2023	Bond Future			133.59885	133.59885	133.61618	133.61618			0.00	0	
I2038	On	01/02/2024	Bond Future			134.46826	134.46826	134.48475	134.48475			0.00	0	
I2038	On	02/05/2024	Bond Future			137.33199	137.33199	137.34857	137.34857			0.00	0	
Total I2038 Future												0.00	0	5,03
Total For I2038												0.00	0	5,03
I2046	On	04/05/2023	Bond Future			113.83464	113.83464	113.84893	113.84893			627,911,874.24	5,516	12,3
I2046	On	03/08/2023	Bond Future			116.22091	116.22091	116.23601	116.23601			641,074,539.56	5,516	5,90
I2046	On	02/11/2023	Bond Future			116.62912	116.62912	116.64387	116.64387			0.00	0	
I2046	On	01/02/2024	Bond Future			119.14380	119.14380	119.15869	119.15869			0.00	0	
I2046	On	02/05/2024	Bond Future			119.54239	119.54239	119.55602	119.55602			0.00	0	
Total I2046 Future												1,268,986,413.80	11,032	18,21
Total For I2046												1,268,986,413.80	11,032	18,21
I2050	On	04/05/2023	Bond Future			116.41140	116.41140	117.14483	117.14483			706,151,552.40	6,066	9,8
I2050	On	03/08/2023	Bond Future			116.66911	116.66911	117.41810	117.41810			707,714,821.26	6,066	7,2
I2050	On	02/11/2023	Bond Future			119.17123	119.17123	119.93635	119.93635			0.00	0	
I2050	On	01/02/2024	Bond Future			119.50123	119.50123	120.28173	120.28173			0.00	0	

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	02/05/2024	Bond Future			122.04599	122.04599	122.84292	122.84292			0.00	0	
Total I2050 Future												1,413,866,373.66	12,132	17,05
Total For I2050												1,413,866,373.66	12,132	17,05
R186	On	04/05/2023	Bond Future			8.50982	110.07768	8.43345	110.32060		5.17	2,715,396,210.24	24,668	75,5
R186	On	03/08/2023	Bond Future			8.51978	107.05101	8.43654	107.29941		4.96	3,393,731,119.02	31,702	46,1
R186	On	02/11/2023	Bond Future			8.51011	109.32180	8.41906	109.57554		4.54	0.00	0	1,1
R186	On	01/02/2024	Bond Future			8.49397	106.34589	8.39380	106.60498		4.29	0.00	0	
R186	On	02/05/2024	Bond Future			8.48677	108.58544	8.37580	108.84975		3.80	0.00	0	
Total R186 Future												6,109,127,329.26	56,370	122,76
R186	On	04/05/2023	Bond Future	8.82	Call			1,461.18000	1.46118	1,227,510	5.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			238.73000	0.23873	247,980	5.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,486.33000	1.48633	1,251,810	5.65	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			232.49000	0.23249	240,890	5.65	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,511.61000	1.51161	1,276,270	5.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			226.40000	0.22640	233,980	5.66	0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,320.60000	10.32060	10,077,680	4.20	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.20	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			492.90000	0.49290	340,010	4.94	0.00	0	2
R186	On	04/05/2023	Bond Future	8.36	Put			727.19000	0.72719	817,220	4.94	0.00	0	2
R186	On	03/08/2023	Bond Future	9.73	Put			210.76000	0.21076	227,800	5.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,015.21000	4.01521	3,783,570	5.52	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			207.80000	0.20780	224,560	5.52	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,040.71000	4.04071	3,808,780	5.53	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			204.76000	0.20476	221,230	5.53	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,989.62000	3.98962	3,758,260	5.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,328.79000	3.32879	3,125,510	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			662.05000	0.66205	712,510	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,349.93000	3.34993	3,146,200	5.10	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			656.17000	0.65617	706,180	5.10	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,834.51000	2.83451	2,643,030	4.97	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			818.99000	0.81899	881,250	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,650.66000	5.65066	5,415,170	5.52	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			246.91000	0.24691	265,160	5.52	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			3,307.69000	3.30769	3,104,870	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			667.98000	0.66798	718,900	5.09	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			781.57000	0.78157	839,150	4.91	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,643.29000	3.64329	3,441,390	4.91	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			776.18000	0.77618	833,370	4.91	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,604.06000	3.60406	3,402,940	4.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put		787.00000	0.78700	844,970	4.90	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		3,623.66000	3.62366	3,422,150	4.91	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,259.68000	1.25968	1,141,040	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,161.10000	2.16110	2,306,770	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,271.30000	1.27130	1,152,020	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,148.60000	2.14860	2,293,630	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,248.12000	1.24812	1,130,130	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,173.66000	2.17366	2,319,980	3.70	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											6,109,127,329.26	56,370	126,55
R197	On	04/05/2023	Bond Future			336.10278	336.10278	336.15787	336.15787		0.00	0	30
R197	On	03/08/2023	Bond Future			334.06378	334.06378	334.12123	334.12123		0.00	0	
R197	On	02/11/2023	Bond Future			341.22839	341.22839	341.28728	341.28728		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			252.78922	252.78922	253.03838	253.03838		1,121,120,190.70	4,435	4,48
R202	On	03/08/2023	Bond Future			253.26310	253.26310	253.51834	253.51834		1,123,221,848.50	4,435	4,96
R202	On	02/11/2023	Bond Future			258.69458	258.69458	258.95570	258.95570		0.00	0	
R202	On	01/02/2024	Bond Future			259.32267	259.32267	259.58712	259.58712		0.00	0	
R202	On	02/05/2024	Bond Future			264.84562	264.84562	265.11515	265.11515		0.00	0	
Total R202 Future											2,244,342,039.20	8,870	9,45
Total For R202											2,244,342,039.20	8,870	9,45
R2030	On	04/05/2023	Bond Future			9.93548	92.80539	9.84522	93.21604	8.82	1,847,012,871.78	19,902	48,52
R2030	On	03/08/2023	Bond Future			10.01774	90.72074	9.92267	91.14024	9.03	1,843,263,995.32	20,318	53,46
R2030	On	02/11/2023	Bond Future			10.08670	92.64519	9.98667	93.07370	8.67	2,130,839.37	23	
R2030	On	01/02/2024	Bond Future			10.16063	90.61604	10.05515	91.05362	8.37	0.00	0	
R2030	On	02/05/2024	Bond Future			10.25177	92.52396	10.14043	92.97054	7.66	0.00	0	
Total R2030 Future											3,692,407,706.47	40,243	101,96
R2030	On	04/05/2023	Bond Future	12.50	Put		0.17000	0.00017	0,060	13.10	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Call		11,430.24000	11.43024	11,019,510	13.10	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		18.86000	0.01886	13,760	12.34	0.00	0	12
R2030	On	04/05/2023	Bond Future	11.62	Call		7,671.69000	7.67169	7,258,010	12.86	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		1,347.07000	1.34707	1,552,090	8.58	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		9,357.63000	9.35763	8,946,160	13.10	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1.65000	0.00165	0,830	13.10	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		11,160.23000	11.16023	10,749,470	13.10	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		179.72000	0.17972	178,630	10.75	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		3,276.86000	3.27686	2,864,630	10.77	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	04/05/2023	Bond Future	12.57	Put			0.12000	0.00012	0,040	13.10	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call			3,711.94000	3.71194	3,295,660	11.02	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			131.37000	0.13137	125,740	11.02	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,528.85000	6.52885	6,113,100	12.34	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			663.53000	0.66353	743,240	9.50	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			2,814.28000	2.81428	2,409,760	10.50	0.00	0	47
R2030	On	04/05/2023	Bond Future	11.62	Put			8.43000	0.00843	5,400	12.86	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.52	Call			3,198.77000	3.19877	2,787,550	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			184.41000	0.18441	183,840	10.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			3,237.80000	3.23780	2,826,060	10.75	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			543.18000	0.54318	337,550	8.58	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			238.62000	0.23862	244,750	10.50	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			175.09000	0.17509	173,510	10.77	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			776.94000	0.77694	523,750	8.90	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			1,075.13000	1.07513	1,232,590	8.90	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,366.30000	1.36630	1,035,360	9.50	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	9.03	Call			6.35000	0.00635	1,150	6.34	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			3,823.23000	3.82323	4,228,680	6.34	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			385.89000	0.38589	220,950	8.32	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			1,606.16000	1.60616	1,851,870	8.32	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			10,938.49000	10.93849	10,521,490	10.89	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			39.62000	0.03962	42,120	10.89	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Call			3,178.04000	3.17804	2,862,640	9.57	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			1,096.09000	1.09609	1,200,190	9.57	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			3,956.34000	3.95634	3,613,480	9.81	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Put			330.02000	0.33002	358,710	10.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			6,416.42000	6.41642	6,025,180	10.50	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Put			807.87000	0.80787	884,510	9.81	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			6,343.91000	6.34391	5,953,540	10.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			334.37000	0.33437	363,500	10.48	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			325.72000	0.32572	353,980	10.50	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			12,039.58000	12.03958	11,621,220	10.89	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			20.83000	0.02083	21,970	10.89	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call			6,380.15000	6.38015	5,989,340	10.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			1,206.38000	1.20638	1,305,450	9.31	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			4,689.86000	4.68986	4,359,590	9.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,195.95000	1.19595	1,294,190	9.32	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			1,600.00000	1.60000	1,410,470	8.43	0.00	0	88
R2030	On	02/11/2023	Bond Future	9.57	Put			3,412.44000	3.41244	3,651,420	8.43	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			2,633.49000	2.63349	2,380,350	8.72	0.00	0	88

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	02/11/2023	Bond Future	11.57	Call		7.11038000	7.11038	6,732,170	9.98	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put		614.78000	0.61478	665,080	9.98	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call		4,629.18000	4.62918	4,300,580	9.30	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,217.13000	1.21713	1,317,040	9.30	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,659.37000	4.65937	4,329,930	9.31	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,276.34000	2.27634	2,451,710	8.72	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call		2,806.90000	2.80690	2,562,320	8.42	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		2,745.14000	2.74514	2,938,140	8.42	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		6,178.19000	6.17819	5,828,250	9.39	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,138.91000	1.13891	1,226,550	9.39	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call		6,300.68000	6.30068	5,948,330	9.43	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,106.59000	1.10659	1,191,820	9.43	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,805.40000	1.80540	1,616,740	8.12	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		3,852.34000	3.85234	4,101,260	8.12	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,499.98000	2.49998	2,270,670	8.33	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put		3,022.59000	3.02259	3,230,860	8.33	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		628.84000	0.62884	677,890	9.96	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		6,331.32000	6.33132	5,978,380	9.44	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,098.59000	1.09859	1,183,230	9.44	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,362.01000	6.36201	6,008,470	9.44	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,090.65000	1.09065	1,174,690	9.44	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		8,661.71000	8.66171	8,273,180	9.96	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,298.72000	2.29872	2,088,340	7.55	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		3,640.29000	3.64029	3,876,490	7.55	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,317.92000	2.31792	2,106,500	7.55	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		3,618.53000	3.61853	3,853,690	7.55	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,337.21000	2.33721	2,124,750	7.56	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		3,596.88000	3.59688	3,831,000	7.56	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											3,692,407,706.47	40,243	116,70
R2032	On	04/05/2023	Bond Future			10.64268	87.31933	10.54260	87.83614	10.48	3,972,942,195.67	45,499	123,40
R2032	On	03/08/2023	Bond Future			10.73608	89.12826	10.63156	89.65617	10.99	4,307,568,805.80	48,330	59,20
R2032	On	02/11/2023	Bond Future			10.82704	86.85725	10.71785	87.39643	11.23	0.00	0	
R2032	On	01/02/2024	Bond Future			10.92127	88.71010	10.80717	89.26064	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future			11.02729	86.41830	10.90791	86.98029	10.07	0.00	0	
Total R2032 Future											8,280,511,001.47	93,829	182,70
R2032	On	04/05/2023	Bond Future	9.80	Call		11.58000	0.01158	2,130	7.53	0.00	0	50
R2032	On	04/05/2023	Bond Future	13.43	Call		13,410.03000	13.41003	12,893,180	15.80	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.06000	0.00006	0,020	15.80	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.89	Call			2,232.83000	2.23283	1,771,550	11.75	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			2,926.36000	2.92636	2,433,330	12.26	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			297.55000	0.29755	321,330	12.26	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.69	Call			1,496.79000	1.49679	1,097,240	11.12	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			2,816.04000	2.81604	3,266,530	8.66	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			4,285.57000	4.28557	3,767,080	13.11	0.00	0	4:
R2032	On	04/05/2023	Bond Future	11.37	Put			131.81000	0.13181	130,130	13.11	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,193.69000	2.19369	1,734,820	11.72	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			467.40000	0.46740	525,340	11.72	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			449.23000	0.44923	246,770	9.74	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.89	Put			456.07000	0.45607	511,600	11.75	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			2,676.62000	2.67662	2,192,930	12.09	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			347.25000	0.34725	380,370	12.09	0.00	0	13,0:
R2032	On	04/05/2023	Bond Future	10.53	Put			1,060.29000	1.06029	1,248,300	10.58	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			1,265.88000	1.26588	895,040	10.88	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.62	Put			865.83000	0.86583	1,011,800	10.88	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			737.02000	0.73702	854,280	11.12	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.87	Call			2,154.77000	2.15477	1,698,380	11.69	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			478.99000	0.47899	539,410	11.69	0.00	0	
R2032	On	04/05/2023	Bond Future	9.80	Put			3,975.95000	3.97595	4,483,310	7.53	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call			20.87000	0.02087	4,630	7.78	0.00	0	6,5:
R2032	On	04/05/2023	Bond Future	9.85	Put			3,710.98000	3.71098	4,211,550	7.78	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			104.37000	0.10437	38,050	8.66	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.30	Put			1,718.99000	1.71899	2,033,340	9.74	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			994.93000	0.99493	666,130	10.58	0.00	0	7:
R2032	On	03/08/2023	Bond Future	11.75	Put			642.62000	0.64262	705,800	12.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			6,117.96000	6.11796	5,652,420	12.46	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			635.00000	0.63500	697,370	12.46	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			452.14000	0.45214	346,350	10.31	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	11.90	Call			6,667.60000	6.66760	6,191,550	12.62	0.00	0	5,0:
R2032	On	03/08/2023	Bond Future	11.90	Put			536.58000	0.53658	588,440	12.62	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1,475.66000	1.47566	1,235,080	10.79	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	9.60	Put			5,895.91000	5.89591	6,318,030	10.31	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			3,178.53000	3.17853	3,465,860	10.79	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			6,079.03000	6.07903	5,614,300	12.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			6,156.95000	6.15695	5,690,600	12.47	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			627.47000	0.62747	689,030	12.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,051.33000	2.05133	2,216,380	11.98	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,035.26000	2.03526	2,199,130	11.99	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			4,558.41000	4.55841	4,181,920	12.00	0.00	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
R2032	On	02/11/2023	Bond Future	11.24	Put		2,019.30000	2.01930	2,181,990	12.00	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		6,799.86000	6.79986	6,358,630	12.72	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,189.17000	1.18917	1,287,120	12.72	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,494.99000	4.49499	4,120,860	11.98	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,526.66000	4.52666	4,151,350	11.99	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,504.19000	3.50419	3,754,030	10.47	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,486.41000	6.48641	6,069,280	11.47	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		9,228.96000	9.22896	8,757,550	12.23	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,710.30000	1.71030	1,843,710	11.47	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		998.16000	0.99816	1,077,290	12.23	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call		1,683.49000	1.68349	1,484,180	9.98	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		5,660.61000	5.66061	6,011,840	9.98	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		3,275.25000	3.27525	2,974,550	10.47	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.84	Call		6,519.89000	6.51989	6,101,910	11.48	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,698.81000	1.69881	1,831,370	11.48	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,553.15000	6.55315	6,134,320	11.49	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,687.13000	1.68713	1,818,840	11.49	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,521.61000	4.52161	4,818,310	9.92	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,830.37000	2.83037	2,563,820	9.93	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,495.65000	4.49565	4,791,090	9.93	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,785.78000	2.78578	2,521,750	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		4,548.05000	4.54805	4,846,010	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,807.86000	2.80786	2,542,570	9.92	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											8,280,511,001.47	93,829	218,65
R2035	On	04/05/2023	Bond Future			11.31551	85.97012	11.19542	86.65879	12.67	848,525,084.40	9,870	142,90
R2035	On	03/08/2023	Bond Future			11.42060	87.75117	11.29568	88.45443	13.54	850,923,095.49	9,697	25,25
R2035	On	02/11/2023	Bond Future			11.52735	85.10480	11.39741	85.82303	13.93	0.00	0	
R2035	On	01/02/2024	Bond Future			11.64117	86.92023	11.50584	87.65378	12.93	0.00	0	
R2035	On	02/05/2024	Bond Future			11.75649	84.24168	11.61568	84.99049	12.66	0.00	0	
Total R2035 Future											1,699,448,179.89	19,567	168,15
R2035	On	04/05/2023	Bond Future	9.85	Call		1.55000	0.00155	0,160	11.37	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.87	Call		3,977.80000	3.97780	3,313,470	14.09	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,287.17000	1.28717	847,100	13.01	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		3,972.76000	3.97276	4,577,010	11.99	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,434.31000	10.43431	9,745,000	15.82	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1.75000	0.00175	1,110	15.82	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.80	Call		3,646.45000	3.64645	2,992,290	13.97	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		258.26000	0.25826	292,770	13.97	0.00	0	1,05

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.05	Call			850.42000	0.85042	505,550	12.75	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.87	Put			209.77000	0.20977	234,110	14.09	0.00	0	71
R2035	On	04/05/2023	Bond Future	12.46	Call			6,901.66000	6.90166	6,210,520	15.00	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			30.23000	0.03023	27,760	15.00	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			1,256.84000	1.25684	822,430	12.99	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			1,230.43000	1.23043	1,484,690	12.99	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Put			1,315.01000	1.31501	1,586,570	12.94	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			1,203.14000	1.20314	1,451,740	13.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			1,317.90000	1.31790	872,210	13.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			1,176.30000	1.17630	1,419,280	13.02	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			166.96000	0.16696	64,430	12.06	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			3,701.27000	3.70127	4,287,410	12.06	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			8,287.28000	8.28728	8,974,560	11.37	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			68.89000	0.06889	20,820	11.83	0.00	0	45
R2035	On	04/05/2023	Bond Future	10.42	Put			4,712.21000	4.71221	5,352,810	11.83	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Call			132.33000	0.13233	47,910	11.99	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.05	Put			1,695.03000	1.69503	2,038,830	12.75	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			1,168.22000	1.16822	751,110	12.94	0.00	0	45
R2035	On	03/08/2023	Bond Future	11.99	Call			5,171.33000	5.17133	4,624,520	14.60	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,365.00000	1.36500	1,521,450	14.60	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			5,210.20000	5.21020	4,661,790	14.61	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,350.84000	1.35084	1,505,690	14.61	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			5,132.55000	5.13255	4,587,340	14.58	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,379.30000	1.37930	1,537,350	14.58	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			1,737.07000	1.73707	1,479,310	13.28	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			6,220.00000	6.22000	6,680,470	13.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			2,881.68000	2.88168	2,526,720	13.78	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Put			3,629.41000	3.62941	3,938,670	14.12	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			3,729.30000	3.72930	3,318,530	14.13	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			4,444.29000	4.44429	4,807,560	13.78	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,603.82000	3.60382	3,911,280	14.13	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			3,759.32000	3.75932	3,346,770	14.15	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,578.37000	3.57837	3,884,050	14.15	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			8,830.85000	8.83085	8,230,320	15.94	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,269.96000	1.26996	1,387,660	15.94	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Call			3,699.38000	3.69938	3,290,410	14.12	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			2,663.14000	2.66314	2,889,450	13.67	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			1,974.75000	1.97475	1,716,250	12.25	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			7,006.80000	7.00680	7,481,850	12.25	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Call			3,060.66000	3.06066	2,717,220	12.58	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	01/02/2024	Bond Future	12.18	Call		6.26305000	6.26305	5,758,330	13.65	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		2,696.45000	2.69645	2,925,280	13.65	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		6,297.49000	6.29749	5,791,500	13.66	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		5,202.41000	5.20241	5,592,520	12.58	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,679.60000	2.67960	2,907,160	13.66	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,332.26000	6.33226	5,825,020	13.67	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		10,981.78000	10.98178	10,355,960	15.07	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,210.74000	1.21074	1,318,470	15.07	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.21	Put		5,610.41000	5.61041	6,008,110	12.42	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,350.62000	3.35062	3,002,620	12.40	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,672.51000	5.67251	6,073,320	12.40	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,375.24000	3.37524	3,025,680	12.41	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,641.56000	5.64156	6,040,810	12.41	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,399.60000	3.39960	3,048,490	12.42	0.00	0	
Total R2035 Option											0.00	0	8,33
Total For R2035											1,699,448,179.89	19,567	176,53
R2037	On	04/05/2023	Bond Future			11.58801	81.29855	11.46804	81.98928	13.65	857,862,299.60	10,552	49,05
R2037	On	03/08/2023	Bond Future			11.70205	78.72509	11.57735	79.43047	15.38	1,027,519,874.68	13,052	89,20
R2037	On	02/11/2023	Bond Future			11.80550	80.39516	11.67613	81.11554	15.06	0.00	0	
R2037	On	01/02/2024	Bond Future			11.91480	77.85421	11.78040	78.58996	14.76	0.00	0	
R2037	On	02/05/2024	Bond Future			12.03517	79.49273	11.89557	80.24378	13.76	0.00	0	
Total R2037 Future											1,885,382,174.28	23,604	138,25
R2037	On	04/05/2023	Bond Future	11.31	Call		808.04000	0.80804	472,780	13.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		571.14000	0.57114	680,760	14.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		1,767.24000	1.76724	2,128,960	13.31	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		3,035.69000	3.03569	2,406,220	14.42	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		368.46000	0.36846	429,720	14.42	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		11,663.09000	11.66309	10,972,100	17.06	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		0.56000	0.00056	0,300	17.06	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		2,911.48000	2.91148	3,431,940	12.89	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		784.75000	0.78475	455,740	13.31	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		1,731.57000	1.73157	2,087,040	13.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		831.76000	0.83176	490,250	13.35	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		1,696.39000	1.69639	2,045,610	13.35	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,349.08000	2.34908	1,767,970	14.14	0.00	0	40
R2037	On	04/05/2023	Bond Future	10.95	Call		226.28000	0.22628	94,480	12.78	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		3,312.78000	3.31278	3,871,710	12.78	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		312.89000	0.31289	142,620	12.89	0.00	0	40
R2037	On	03/08/2023	Bond Future	12.12	Call		4,653.03000	4.65303	4,129,510	16.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/08/2023	Bond Future	12.12	Put		1,649.58000	1.64958	1,831,440	16.39	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,690.25000	4.69025	4,164,970	16.41	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,633.03000	1.63303	1,813,130	16.41	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		403.29000	0.40329	294,640	14.07	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,191.17000	8.19117	8,787,900	14.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,727.72000	4.72772	4,200,700	16.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,616.79000	1.61679	1,795,150	16.42	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,340.70000	1.34070	1,078,480	14.64	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		4,730.17000	4.73017	5,173,330	14.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,439.59000	3.43959	3,048,380	15.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,037.82000	4.03782	4,366,990	15.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,381.97000	3.38197	2,994,450	15.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,093.68000	4.09368	4,426,540	15.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,410.60000	3.41060	3,021,240	15.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,065.54000	4.06554	4,396,560	15.14	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,913.88000	5.91388	5,423,080	15.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,019.89000	3.01989	3,264,840	15.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,947.31000	5.94731	5,455,190	15.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,001.17000	3.00117	3,244,800	15.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,880.25000	5.88025	5,390,770	15.44	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,038.46000	3.03846	3,284,730	15.44	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		5,942.38000	5.94238	6,347,150	13.46	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,384.27000	3.38427	3,036,450	13.47	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		5,910.05000	5.91005	6,313,280	13.47	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,408.80000	3.40880	3,059,420	13.48	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		5,877.88000	5.87788	6,279,550	13.48	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,359.85000	3.35985	3,013,570	13.46	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											1,885,382,174.28	23,604	144,46
R2040	On	04/05/2023	Bond Future			11.83366	81.95751	11.70362	82.74949	14.55	503,301,068.91	6,141	38,10
R2040	On	03/08/2023	Bond Future			11.95051	79.14722	11.81541	79.95595	16.45	668,160,831.24	8,442	113,24
R2040	On	02/11/2023	Bond Future			12.05681	80.82629	11.91674	81.65221	16.12	0.00	0	2
R2040	On	01/02/2024	Bond Future			12.16897	78.04416	12.02355	78.88766	15.88	0.00	0	.
R2040	On	02/05/2024	Bond Future			12.29135	79.68642	12.14039	80.54756	14.86	0.00	0	
Total R2040 Future											1,171,461,900.15	14,583	151,38
R2040	On	04/05/2023	Bond Future	10.17	Call		0.48000	0.00048	0,030	13.07	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		10,343.79000	10.34379	11,135,320	13.07	0.00	0	48
R2040	On	04/05/2023	Bond Future	13.45	Put		6.66000	0.00666	5,190	17.67	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		613.50000	0.61350	317,800	13.98	0.00	0	

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	04/05/2023	Bond Future	12.05	Put		568.41000	0.56841	691,390	15.11	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call		124.11000	0.12411	41,140	13.40	0.00	0	68
R2040	On	04/05/2023	Bond Future	10.92	Put		5,114.57000	5.11457	5,855,730	13.26	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		6,267.66000	6.26766	5,477,840	16.49	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		65.59000	0.06559	67,750	16.49	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		9,692.77000	9.69277	8,899,320	17.67	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		593.80000	0.59380	304,880	13.97	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		2,364.51000	2.36451	2,867,570	13.97	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		2,320.75000	2.32075	2,817,030	13.98	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		718.32000	0.71832	388,290	14.07	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		2,109.39000	2.10939	2,571,340	14.07	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call		2,651.07000	2.65107	1,982,070	15.11	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		23.38000	0.02338	4,810	13.04	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		6,363.93000	6.36393	7,137,340	13.04	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		70.83000	0.07083	20,010	13.26	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put		4,430.67000	4.43067	5,139,680	13.40	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		574.53000	0.57453	292,350	13.95	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		2,408.79000	2.40879	2,918,590	13.95	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,029.51000	2.02951	2,270,880	17.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,395.80000	4.39580	3,832,830	17.25	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,069.36000	2.06936	2,315,120	17.25	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,433.26000	4.43326	3,868,090	17.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,049.26000	2.04926	2,292,820	17.27	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		4,471.01000	4.47101	3,903,650	17.28	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		3,090.40000	3.09040	2,688,960	15.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,008.75000	5.00875	5,433,230	15.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		3,034.65000	3.03465	2,637,550	15.89	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,076.54000	5.07654	5,505,360	15.89	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		3,062.59000	3.06259	2,663,310	15.90	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,042.67000	5.04267	5,469,310	15.90	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		3,753.89000	3.75389	4,072,390	16.32	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		5,605.25000	5.60525	5,078,640	16.33	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		3,731.24000	3.73124	4,048,130	16.33	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		5,537.87000	5.53787	5,014,500	16.31	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		3,776.66000	3.77666	4,096,790	16.31	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		5,571.53000	5.57153	5,046,530	16.32	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		3,497.68000	3.49768	3,111,180	14.48	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		6,644.00000	6.64400	7,118,640	14.48	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		3,523.33000	3.52333	3,135,070	14.49	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		6,608.54000	6.60854	7,081,420	14.49	0.00	0	

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	02/05/2024	Bond Future	11.60	Call		3,472.11000	3.47211	3,087,390	14.47	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		6,679.62000	6.67962	7,156,040	14.47	0.00	0	
Total R2040 Option											0.00	0	3,95
Total For R2040											1,171,461,900.15	14,583	155,37
R2044	On	04/05/2023	Bond Future			11.90249	78.26216	11.77242	79.06105	15.55	322,205,312.72	4,117	57,96
R2044	On	03/08/2023	Bond Future			12.01525	75.50059	11.88023	76.31628	17.62	320,273,502.78	4,242	28,6
R2044	On	02/11/2023	Bond Future			12.11768	77.10227	11.97779	77.93538	17.28	0.00	0	
R2044	On	01/02/2024	Bond Future			12.22549	74.36589	12.08039	75.21666	17.19	0.00	0	
R2044	On	02/05/2024	Bond Future			12.34260	75.93069	12.19210	76.79923	16.35	0.00	0	
Total R2044 Future											642,478,815.50	8,359	86,60
R2044	On	04/05/2023	Bond Future	11.41	Call		477.44000	0.47744	231,390	14.91	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		1,291.09000	1.29109	813,620	15.55	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		1,430.21000	1.43021	1,751,630	15.55	0.00	0	4,4
R2044	On	04/05/2023	Bond Future	12.00	Call		2,192.91000	2.19291	1,569,950	16.05	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		804.21000	0.80421	980,140	16.05	0.00	0	4,4
R2044	On	04/05/2023	Bond Future	12.25	Call		3,290.19000	3.29019	2,570,960	16.56	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		2,778.99000	2.77899	3,331,830	14.91	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		494.33000	0.49433	241,860	14.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		2,730.84000	2.73084	3,277,260	14.93	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		511.56000	0.51156	252,630	14.95	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		423.97000	0.42397	503,630	16.56	0.00	0	1,7
R2044	On	04/05/2023	Bond Future	11.43	Put		2,683.12000	2.68312	3,223,080	14.95	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call		3,502.05000	3.50205	2,998,350	18.08	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		2,777.76000	2.77776	3,089,750	18.08	0.00	0	4,7
R2044	On	03/08/2023	Bond Future	12.15	Call		4,029.74000	4.02974	3,489,320	18.36	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,414.48000	2.41448	2,689,750	18.36	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,065.94000	4.06594	3,523,180	18.38	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,391.91000	2.39191	2,664,840	18.38	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,102.26000	4.10226	3,557,170	18.40	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,369.54000	2.36954	2,640,140	18.40	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		2,693.99000	2.69399	2,257,310	17.62	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		3,494.81000	3.49481	3,873,820	17.62	0.00	0	3,0
R2044	On	02/11/2023	Bond Future	11.56	Put		5,418.39000	5.41839	5,868,130	16.68	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,862.94000	2.86294	2,477,350	16.69	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,381.73000	5.38173	5,829,250	16.69	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,809.38000	2.80938	2,428,230	16.66	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,455.26000	5.45526	5,907,220	16.66	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,836.10000	2.83610	2,452,730	16.68	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		5,351.96000	5.35196	4,839,250	17.57	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	Opt Interr
R2044	On	01/02/2024	Bond Future	12.28	Put		4,185.72000	4.18572	4,523,780	17.57	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		5,385.00000	5.38500	4,870,640	17.59	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,161.13000	4.16113	4,497,540	17.59	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		5,318.98000	5.31898	4,807,940	17.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,210.45000	4.21045	4,550,180	17.56	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		6,978.58000	6.97858	7,451,610	15.99	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		3,730.89000	3.73089	3,333,660	16.00	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		6,942.00000	6.94200	7,413,310	16.00	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		3,756.91000	3.75691	3,357,960	16.01	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		6,905.58000	6.90558	7,375,170	16.01	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		3,704.95000	3.70495	3,309,440	15.99	0.00	0	
Total R2044 Option											0.00	0	18,47
Total For R2044											642,478,815.50	8,359	105,07
R2048	On	04/05/2023	Bond Future			11.85933	76.92033	11.72920	77.73736	16.33	27,075,956.16	352	75,74
R2048	On	03/08/2023	Bond Future			11.96137	78.51384	11.82644	79.34814	17.51	0.00	0	167,54
R2048	On	02/11/2023	Bond Future			12.06412	75.73502	11.92425	76.58711	18.16	0.00	0	
R2048	On	01/02/2024	Bond Future			12.17245	77.35057	12.02732	78.22074	16.79	0.00	0	
R2048	On	02/05/2024	Bond Future			12.28078	74.53367	12.13032	75.42207	16.37	0.00	0	13,00
Total R2048 Future											27,075,956.16	352	256,25
R2048	On	04/05/2023	Bond Future	10.40	Call		2.68000	0.00268	0,310	14.68	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put		9,320.70000	9.32070	10,135,360	14.68	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		170.27000	0.17027	61,680	15.16	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put		4,349.65000	4.34965	5,058,090	15.16	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		432.36000	0.43236	202,830	15.52	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		3,038.54000	3.03854	3,626,040	15.52	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		448.20000	0.44820	212,340	15.54	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		2,987.20000	2.98720	3,568,370	15.54	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		464.50000	0.46450	222,230	15.56	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		2,936.41000	2.93641	3,511,170	15.56	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,149.75000	4.14975	3,596,220	18.15	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,475.05000	2.47505	2,755,820	18.15	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,186.81000	4.18681	3,630,900	18.17	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,452.14000	2.45214	2,730,530	18.17	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,112.81000	4.11281	3,561,670	18.13	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,498.17000	2.49817	2,781,330	18.13	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		2,925.38000	2.92538	2,534,360	17.75	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,749.03000	5.74903	6,210,100	17.75	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,952.81000	2.95281	2,559,540	17.77	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,710.86000	5.71086	6,169,680	17.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/11/2023	Bond Future	11.47	Call		2,898.31000	2.89831	2,509,530	17.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,787.65000	5.78765	6,250,960	17.74	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		5,165.68000	5.16568	4,655,520	16.99	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,428.94000	4.42894	4,788,950	16.99	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		5,199.04000	5.19904	4,687,130	17.01	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,402.81000	4.40281	4,761,070	17.01	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		5,132.68000	5.13268	4,624,270	16.98	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,455.51000	4.45551	4,817,270	16.98	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		3,260.83000	3.26083	2,884,740	15.82	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,393.49000	7.39349	7,905,800	15.82	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		3,285.42000	3.28542	2,907,490	15.83	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,352.52000	7.35252	7,862,990	15.83	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		3,236.33000	3.23633	2,862,080	15.81	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,434.65000	7.43465	7,948,800	15.81	0.00	0	
Total R2048 Option											0.00	0	3,00
Total For R2048											27,075,956.16	352	259,25
R209	On	04/05/2023	Bond Future			11.34269	66.57869	11.22768	67.15828	14.31	656,465,883.40	9,860	18,80
R209	On	03/08/2023	Bond Future			11.43788	67.95794	11.31876	68.54979	15.34	656,609,616.28	9,662	8,70
R209	On	02/11/2023	Bond Future			11.53100	66.24676	11.40762	66.85120	15.72	0.00	0	50
R209	On	01/02/2024	Bond Future			11.62627	67.65989	11.49846	68.27723	14.64	0.00	0	
R209	On	02/05/2024	Bond Future			11.73020	65.93332	11.59774	66.56347	14.30	0.00	0	
Total R209 Future											1,313,075,499.68	19,522	28,10
R209	On	04/05/2023	Bond Future	10.00	Call		3.08000	0.00308	0,420	12.85	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		6,654.82000	6.65482	7,231,750	12.85	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		69.43000	0.06943	22,220	13.15	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		3,905.95000	3.90595	4,438,330	13.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		556.81000	0.55681	311,000	13.87	0.00	0	1,20
R209	On	04/05/2023	Bond Future	11.09	Put		1,435.33000	1.43533	1,721,040	14.03	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		753.51000	0.75351	454,290	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,405.29000	1.40529	1,685,660	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		775.20000	0.77520	470,670	14.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,375.62000	1.37562	1,650,680	14.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		1,725.30000	1.72530	2,059,080	13.87	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.50	Call		1,898.40000	1.89840	1,418,850	14.77	0.00	0	2,20
R209	On	04/05/2023	Bond Future	11.50	Put		537.43000	0.53743	637,470	14.77	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,057.97000	6.05797	5,476,050	16.59	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		21.86000	0.02186	19,530	16.59	0.00	0	9,70
R209	On	04/05/2023	Bond Future	11.09	Call		732.12000	0.73212	438,240	14.03	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,329.67000	4.32967	3,874,400	16.47	0.00	0	

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	Bond Future	11.95	Put		1,275.50000	1.27550	1,412,080	16.47	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,066.28000	1.06628	856,330	14.54	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,262.43000	4.26243	4,644,330	14.54	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,262.84000	4.26284	3,810,390	16.44	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,302.39000	1.30239	1,441,790	16.44	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,296.22000	4.29622	3,842,350	16.45	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,288.88000	1.28888	1,426,860	16.45	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		306.53000	0.30653	223,270	14.03	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,379.43000	7.37943	7,888,020	14.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,072.83000	3.07283	2,735,680	15.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,357.75000	3.35775	3,625,040	15.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,021.54000	3.02154	2,687,510	15.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,405.75000	3.40575	3,676,160	15.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,047.14000	3.04714	2,711,540	15.85	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,381.68000	3.38168	3,650,520	15.85	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,428.28000	5.42828	5,002,810	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,408.45000	2.40845	2,600,320	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,367.98000	5.36798	4,944,690	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,439.37000	2.43937	2,633,420	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,397.99000	5.39799	4,973,610	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,423.74000	2.42374	2,616,700	15.40	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,993.34000	2.99334	2,695,180	14.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		4,986.22000	4.98622	5,318,210	14.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,950.09000	2.95009	2,654,580	13.99	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,042.83000	5.04283	5,377,470	13.99	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,971.68000	2.97168	2,674,840	14.00	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,014.46000	5.01446	5,347,770	14.00	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											1,313,075,499.68	19,522	58,21
R210	On	04/05/2023	Bond Future			224.42808	224.42808	224.46126	224.46126		0.00	0	38
R210	On	03/08/2023	Bond Future			229.13276	229.13276	229.16750	229.16750		0.00	0	37
R210	On	02/11/2023	Bond Future			230.88687	230.88687	230.92174	230.92174		0.00	0	
R210	On	01/02/2024	Bond Future			235.86531	235.86531	235.90072	235.90072		0.00	0	
R210	On	02/05/2024	Bond Future			237.64695	237.64695	237.68054	237.68054		0.00	0	
Total R210 Future											0.00	0	75
Total For R210											0.00	0	75
R213	On	04/05/2023	Bond Future			10.36542	83.58954	10.26520	84.05753	10.01	1,053,813,330.78	12,607	20,17
R213	On	03/08/2023	Bond Future			10.44960	85.32123	10.34475	85.79924	10.16	900,309,618.96	10,552	12,27
R213	On	02/11/2023	Bond Future			10.53546	83.57561	10.42570	84.06388	10.45	0.00	0	56

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	01/02/2024			10.62836	85.35855	10.51329	85.85715		9.52	0.00	0	
R213	On	02/05/2024			10.72414	83.60030	10.60354	84.10920		9.10	0.00	0	
Total R213 Future											1,954,122,949.74	23,159	32,95
R213	On	04/05/2023	10.73	Call			2,451.72000	2.45172	2,012,710	11.46	0.00	0	
R213	On	04/05/2023	10.73	Put			309.30000	0.30930	338,280	11.46	0.00	0	
R213	On	04/05/2023	10.74	Call			2,489.40000	2.48940	2,048,880	11.49	0.00	0	
R213	On	04/05/2023	10.74	Put			301.67000	0.30167	329,140	11.49	0.00	0	
R213	On	04/05/2023	10.75	Call			2,527.17000	2.52717	2,085,200	11.52	0.00	0	
R213	On	04/05/2023	10.75	Put			294.15000	0.29415	320,170	11.52	0.00	0	
R213	On	03/08/2023	11.61	Put			450.59000	0.45059	496,550	11.60	0.00	0	
R213	On	03/08/2023	11.62	Call			6,029.06000	6.02906	5,596,390	11.61	0.00	0	
R213	On	03/08/2023	11.62	Put			445.08000	0.44508	490,420	11.61	0.00	0	
R213	On	03/08/2023	11.63	Call			6,065.37000	6.06537	5,632,080	11.62	0.00	0	
R213	On	03/08/2023	11.63	Put			439.53000	0.43953	484,250	11.62	0.00	0	
R213	On	03/08/2023	11.61	Call			5,992.67000	5.99267	5,560,620	11.60	0.00	0	
R213	On	02/11/2023	11.11	Call			4,557.62000	4.55762	4,200,440	11.28	0.00	0	
R213	On	02/11/2023	11.11	Put			1,571.83000	1.57183	1,702,920	11.28	0.00	0	
R213	On	02/11/2023	11.12	Call			4,587.57000	4.58757	4,229,400	11.29	0.00	0	
R213	On	02/11/2023	11.12	Put			1,559.16000	1.55916	1,689,260	11.29	0.00	0	
R213	On	02/11/2023	11.13	Call			4,617.57000	4.61757	4,258,420	11.30	0.00	0	
R213	On	02/11/2023	11.13	Put			1,546.57000	1.54657	1,675,690	11.30	0.00	0	
R213	On	01/02/2024	11.72	Put			1,284.24000	1.28424	1,390,610	10.58	0.00	0	
R213	On	01/02/2024	11.70	Call			6,267.78000	6.26778	5,876,980	10.56	0.00	0	
R213	On	01/02/2024	11.70	Put			1,302.19000	1.30219	1,409,990	10.56	0.00	0	
R213	On	01/02/2024	11.71	Call			6,298.88000	6.29888	5,907,360	10.57	0.00	0	
R213	On	01/02/2024	11.71	Put			1,293.06000	1.29306	1,400,140	10.57	0.00	0	
R213	On	01/02/2024	11.72	Call			6,330.26000	6.33026	5,938,030	10.58	0.00	0	
R213	On	02/05/2024	10.29	Call			2,510.31000	2.51031	2,268,150	8.95	0.00	0	
R213	On	02/05/2024	10.29	Put			3,851.86000	3.85186	4,118,600	8.95	0.00	0	
R213	On	02/05/2024	10.30	Call			2,530.66000	2.53066	2,287,340	8.96	0.00	0	
R213	On	02/05/2024	10.30	Put			3,829.00000	3.82900	4,094,580	8.96	0.00	0	
R213	On	02/05/2024	10.28	Call			2,490.04000	2.49004	2,249,050	8.94	0.00	0	
R213	On	02/05/2024	10.28	Put			3,874.82000	3.87482	4,142,730	8.94	0.00	0	
Total R213 Option											0.00	0	
Total For R213											1,954,122,949.74	23,159	32,95
R214	On	04/05/2023			11.69782	62.64736	11.56770	63.31818		15.93	468,226,368.64	7,474	17,43
R214	On	03/08/2023			11.79403	63.94518	11.65941	64.63015		17.10	468,334,498.32	7,324	7,78
R214	On	02/11/2023			11.89090	62.00015	11.75166	62.69968		17.67	0.00	0	
R214	On	01/02/2024			11.99288	63.32275	11.84873	64.03716		16.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/05/2024	Bond Future			12.09491	61.35386	11.94581	62.08322		16.41	0.00	0	
Total R214 Future												936,560,866.96	14,798	25,21
R214	On	04/05/2023	Bond Future	11.36	Call			642.52000	0.64252	352,310	15.66	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			1,737.18000	1.73718	2,117,790	15.66	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			662.08000	0.66208	365,970	15.68	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			1,703.35000	1.70335	2,078,060	15.68	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			681.95000	0.68195	379,930	15.69	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			1,669.90000	1.66990	2,038,700	15.69	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			1,596.63000	1.59663	1,786,620	18.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			4,069.46000	4.06946	3,572,730	18.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			1,581.15000	1.58115	1,769,390	18.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			4,004.31000	4.00431	3,511,090	18.26	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			1,612.39000	1.61239	1,804,140	18.26	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,036.78000	4.03678	3,541,800	18.28	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,610.55000	2.61055	2,266,960	17.25	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			4,116.80000	4.11680	4,472,740	17.25	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,634.23000	2.63423	2,288,780	17.26	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,087.89000	4.08789	4,441,970	17.26	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,586.79000	2.58679	2,245,070	17.23	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,145.69000	4.14569	4,503,500	17.23	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,238.23000	3.23823	3,510,150	17.07	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			4,696.92000	4.69692	4,253,040	17.08	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,218.44000	3.21844	3,488,970	17.08	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			4,725.59000	4.72559	4,280,340	17.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,198.98000	3.19898	3,468,140	17.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			4,668.53000	4.66853	4,226,040	17.07	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			3,085.82000	3.08582	2,749,530	16.09	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,559.00000	5.55900	5,952,070	16.09	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			3,107.84000	3.10784	2,770,060	16.10	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,528.58000	5.52858	5,920,160	16.10	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			3,130.19000	3.13019	2,790,910	16.11	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,498.55000	5.49855	5,888,630	16.11	0.00	0	
Total R214 Option												0.00	0	
Total For R214												936,560,866.96	14,798	25,21
Total for Bond												32,638,847,206.22	346,420	1,496,82
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract 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 R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
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	

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/05/2023 GOVI			871.18200	871.18200	876.81500	876.81500				17,423,640.00	2	4
GOVI On 03/08/2023 GOVI			889.22300	889.22300	894.99000	894.99000				0.00	0	4
GOVI On 02/11/2023 GOVI			908.08200	908.08200	913.97500	913.97500				0.00	0	
GOVI On 01/02/2024 GOVI			927.46000	927.46000	933.47500	933.47500				0.00	0	
GOVI On 02/05/2024 GOVI			947.02700	947.02700	953.16000	953.16000				0.00	0	
Total GOVI Future										17,423,640.00	2	84
GOVI On 04/05/2023 GOVI	852.86	Call			239,550.00000	23.95500	183,220,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			239,450.00000	23.94500	183,120,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			239,350.00000	23.93500	183,020,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			577,800.00000	57.78000	520,130,000			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			577,700.00000	57.77000	520,030,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/08/2023	GOVI	837.22	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call		577,600.00000	57.76000	519,930,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		281,750.00000	28.17500	222,820,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		281,650.00000	28.16500	222,720,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		281,550.00000	28.15500	222,620,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		534,850.00000	53.48500	474,700,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call		534,750.00000	53.47500	474,600,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		534,950.00000	53.49500	474,800,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		0.00000	0.00000	39,530,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		21,700.00000	2.17000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		0.00000	0.00000	39,630,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call		21,900.00000	2.19000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		0.00000	0.00000	39,430,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		21,800.00000	2.18000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											17,423,640.00	2	84
Total for GOVI											17,423,640.00	2	84
AL37	On	04/05/2023	Index Future			882.04500	882.04500	884.76100	884.76100		0.00	0	
AL37	On	03/08/2023	Index Future			900.31100	900.31100	903.10100	903.10100		0.00	0	
AL37	On	02/11/2023	Index Future			919.40500	919.40500	922.25800	922.25800		0.00	0	
AL37	On	01/02/2024	Index Future			939.02500	939.02500	941.93500	941.93500		0.00	0	
AL37	On	02/05/2024	Index Future			958.83600	958.83600	961.79800	961.79800		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,010.90200	1,010.90200	1,017.33500	1,017.33500		0.00	0	
AL7T	On	03/08/2023	Index Future			1,031.83600	1,031.83600	1,038.42300	1,038.42300		0.00	0	
AL7T	On	02/11/2023	Index Future			1,053.72000	1,053.72000	1,060.44900	1,060.44900		0.00	0	
AL7T	On	01/02/2024	Index Future			1,076.20500	1,076.20500	1,083.07500	1,083.07500		0.00	0	
AL7T	On	02/05/2024	Index Future			1,098.91100	1,098.91100	1,105.91400	1,105.91400		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			883.68500	883.68500	889.39900	889.39900		150,226,450.00	17	8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/08/2023			901.98400	901.98400	907.83500	907.83500			153,337,280.00	17	
ALBI	On	02/11/2023			921.11400	921.11400	927.09100	927.09100			0.00	0	
ALBI	On	01/02/2024			940.77000	940.77000	946.87200	946.87200			0.00	0	
ALBI	On	02/05/2024			960.61800	960.61800	966.83900	966.83900			0.00	0	
Total ALBI Future											303,563,730.00	34	11
Total For ALBI											303,563,730.00	34	11
IGOV	On	04/05/2023			327.99300	327.99300	328.72300	328.72300			0.00	0	65
IGOV	On	03/08/2023			334.86600	334.86600	335.61800	335.61800			0.00	0	
IGOV	On	02/11/2023			342.04700	342.04700	342.81600	342.81600			0.00	0	
IGOV	On	01/02/2024			349.42400	349.42400	350.20700	350.20700			0.00	0	
IGOV	On	02/05/2024			356.87100	356.87100	357.66800	357.66800			0.00	0	
Total IGOV Future											0.00	0	65
Total For IGOV											0.00	0	65
Total for Index											303,563,730.00	34	77
JIBAR F	On	19/04/2023			7.97500	92.02500	7.96500	92.03500			0.00	0	
JIBAR F	On	17/05/2023			8.04000	91.96000	8.00000	92.00000			0.00	0	
JIBAR F	On	21/06/2023			8.23500	91.76500	8.20500	91.79500			0.00	0	
JIBAR F	On	19/07/2023			8.25000	91.75000	8.21000	91.79000			0.00	0	
JIBAR F	On	16/08/2023			8.33000	91.67000	8.27000	91.73000			0.00	0	
JIBAR F	On	20/09/2023			8.34500	91.65500	8.27500	91.72500			0.00	0	
JIBAR F	On	20/12/2023			8.24000	91.76000	8.14000	91.86000			0.00	0	
JIBAR F	On	20/03/2024			8.04000	91.96000	7.94000	92.06000			0.00	0	
JIBAR F	On	19/06/2024			7.79000	92.21000	7.67000	92.33000			0.00	0	
JIBAR F	On	18/09/2024			7.70500	92.29500	7.59500	92.40500			0.00	0	
JIBAR F	On	18/12/2024			7.65000	92.35000	7.54000	92.46000			0.00	0	
JIBAR F	On	19/03/2025			7.68000	92.32000	7.56500	92.43500			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 :											32,959,834,576.22	346,456	1,498,43
ABCPI3	On	07/12/2023			4.53000	331.45883	4.53000	331.42835			0.00	0	10,000,00
Total ABCPI3 SPOT											0.00	0	10,000,00
Total For ABCPI3											0.00	0	10,000,00
ABF001	On	13/09/2026					0.00000	100.69147			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	100.22358			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.48500	103.20413	9.48500	103.17786				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.60500	90.87361	11.60500	90.84545				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.35367				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.07220				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.62521				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.71525				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.95430				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.49254				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.80928				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	102.87813				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.23838				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	101.76200				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.86920				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.67776				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.81275				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	101.88984				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3! On 07/02/2026 Spot Bond					0.00000	102.09923				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.55052				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.93967				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.66029				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.27825				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.97574				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4! On 14/10/2026 Spot Bond					0.00000	99.97546				0.00	0	
Total ABFN45 SPOT										0.00	0	

Contract 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 ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.41004				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.03117				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.06037				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.48000				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.10320				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.97681				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.10553				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.58280				0.00	100,000,000	50,000,00
Total ABFN53 SPOT										0.00	100,000,000	50,000,00
Total For ABFN53										0.00	100,000,000	50,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.45514				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.38254				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.42290				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.33538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN57 On 14/11/2027 Spot Bond					0.00000	101.37470				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN58 On 28/11/2025 Spot Bond					0.00000	100.98455				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN59 On 05/04/2026 Spot Bond					0.00000	100.19646				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN60 On 24/02/2028 Spot Bond					0.00000	101.25755				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN61 On 24/02/2030 Spot Bond					0.00000	101.36510				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.52550				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.78737				0.00	0	100,000,00
Total ABGN02 SPOT										0.00	0	100,000,00
Total For ABGN02										0.00	0	100,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.38972				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.02843				0.00	0	60,000,00
Total ABJ01 SPOT										0.00	0	60,000,00
Total For ABJ01										0.00	0	60,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.64914				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.93270				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.30806				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.32358				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.96000	7.96000	7.96000	159.22822				0.00	0	70,000,00
Total ABKI04 SPOT										0.00	0	70,000,00
Total For ABKI04										0.00	0	70,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	72.57985	100.00000	72.42234				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	167.12294				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	215.45225				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	241.05914				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.40000	8.40000	8.40000	109.78009				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.00000	107.55100	9.00000	107.52485				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.81000	111.26100	8.81000	111.23450				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.03500	101.24261	8.03500	101.22110				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.39500	9.39500	9.39500	102.31552				0.00	0	
Total ABS19 SPOT										0.00	0	

Contract 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 ABS19									0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.19500	99.66471	9.19500	99.64037			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	15.23766	100.00000	15.20412			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.18000	332.18064	4.18000	332.15322			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.27500	11.27500	11.27500	102.38052			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.59151			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.57862			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.55703			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.95558			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.33289			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.70845			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.98550			0.00	0	10,000,00
Total AGL02 SPOT									0.00	0	10,000,00
Total For AGL02									0.00	0	10,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	102.20478			0.00	700,000,000	350,000,00

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 AGL03 SPOT										0.00	700,000,000	350,000,000
Total For AGL03										0.00	700,000,000	350,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.83521				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	105.03932				0.00	238,485,200	861,423,800
Total AGRIA1 SPOT										0.00	238,485,200	861,423,800
Total For AGRIA1										0.00	238,485,200	861,423,800
AGT01 On 10/10/2023 Spot Bond					0.00000	101.59558				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.79139				0.00	16,000,000	8,000,000
Total AGT02 SPOT										0.00	16,000,000	8,000,000
Total For AGT02										0.00	16,000,000	8,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.28357				0.00	0	340,000,000
Total AGT03 SPOT										0.00	0	340,000,000
Total For AGT03										0.00	0	340,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	107.05594				0.00	0	10,000,000
Total AGT04 SPOT										0.00	0	10,000,000
Total For AGT04										0.00	0	10,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	102.28669				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	99.87569				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	99.87281				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.70000	99.11132	8.70000	99.08801				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.86874				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.85522				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.83835				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	99.88278				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.22948				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.59000	101.49112	9.59000	101.46534				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.26780				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.27102				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.32638				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.85076				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.60782				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.18093				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.27090				0.00	0	
Total AHF6B1 SPOT										0.00	0	

Contract 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 AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.32624				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.71294				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.32009				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.38289				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.29856				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.27781				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.35388				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.32760				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.18060				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.75427				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.86000	105.47658	7.86000	105.45395			141,480,000,000.00		18,000,000	2,717,000,00
Total AIR02 SPOT									141,480,000,000.00		18,000,000	2,717,000,00
Total For AIR02									141,480,000,000.00		18,000,000	2,717,000,00
AIR04 On 29/05/2024 Spot Bond			10.30500	102.35969	10.30500	102.33127			20,610,000,000.00		2,000,000	1,000,00

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 AIR04 SPOT										20,610,000,000.00	2,000,000	1,000,000
Total For AIR04										20,610,000,000.00	2,000,000	1,000,000
AIR05 On 29/05/2030 Spot Bond			11.74000	95.48410	11.74000	95.45401				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.49203				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.54055				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.05156				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.69000	197.88219	6.69000	197.85257				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.37051				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	102.02898				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.58182				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.87306				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.38065				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.10706				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00: On 30/09/2028 Spot Bond					0.00000	100.55000				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00: On 22/09/2023 Spot Bond					0.00000	100.43376				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00: On 20/12/2027 Spot Bond					0.00000	100.43121				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00: On 29/04/2024 Spot Bond					0.00000	100.45117				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00: On 28/03/2024 Spot Bond					0.00000	100.29225				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	100.21224				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	100.21224				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	100.21224				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.41000	256.00396	5.41000	255.97440				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.02000	222.30391	6.02000	222.27461				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.43000	207.11067	5.43000	207.08680				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.30000	119.04908	5.30000	119.03559				0.00	0	
Total ASN195 SPOT										0.00	0	

Contract 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 ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.18082				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.62108				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.52679				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.42815				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.31358				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.26825				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.75300				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.36675				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.55315				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.97983				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.98000	4.98000	4.98000	115.47059				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.55500	5.55500	5.55500	106.00567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.63063				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.69455				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.61619				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.20353				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.51000	116.15991	5.51000	116.14608				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.55956				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.02574				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.65281				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.54340				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.54340				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.07817				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 20/06/2024 Spot Bond					0.00000	100.73873				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.65955				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.01227				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.35391				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.67516				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.67516				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.80160				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.61492				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.53689				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.60146				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.89290				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	

Contract 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 ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	102.98785				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.46053				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.47043				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.51609				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.90176				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	99.90123				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			10.05000	10.05000	10.05000	101.34871				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.74000	10.74000	10.74000	101.48463				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.70973				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.88398				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.04180				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.71697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	128.94292				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.52500	10.52500	10.52500	101.42129				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.00144				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.64116				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.64116				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.50494				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.09500	99.49002	10.09500	99.46310				0.00	0	19,700,00
Total ASN508 SPOT										0.00	0	19,700,00
Total For ASN508										0.00	0	19,700,00
ASN508 On 21/12/2026 Spot Bond			9.27500	99.18569	9.27500	99.16099				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.82500	98.15346	9.82500	98.12760				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.82500	98.15346	9.82500	98.12760				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2024 Spot Bond			8.40000	102.65696	8.40000	102.63362				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52 On 31/07/2024 Spot Bond			10.35000	103.02534	10.35000	102.99662				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.30000	103.01592	10.30000	102.98734				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.80000	102.61250	9.80000	102.58538				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.80000	102.61250	9.80000	102.58538				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.28656				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.82679				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.43500	102.14612	10.43500	102.11780				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.52500	102.03802	10.52500	102.00911				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.38500	102.21878	10.38500	102.19020				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.57193				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	102.07629				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.92681				0.00	0	
Total ASN569 SPOT										0.00	0	

Contract 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 ASN569										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.39107				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2024 Spot Bond			9.87500	101.34132	9.87500	101.31434				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.89586				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	99.73146				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.71206				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.23918				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.90609				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	102.07196				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2024 Spot Bond					0.00000	100.45423				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	94.53707				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.50957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 28/02/2024 Spot Bond					0.00000	101.33800				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	94.72840				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	100.49002				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 28/02/2024 Spot Bond					0.00000	101.27788				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	100.27666				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	100.59508				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.63726				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.01625				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.93583				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.80091				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.05129				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65: On 31/03/2032 Spot Bond					0.00000	100.39436				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.37600				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.20569				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.32120				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.63004				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.63662				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.28081				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	96.26125				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.42266				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.81740				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.99971				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.81740				0.00	0	
Total ASN694 SPOT										0.00	0	

Contract 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 ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.03269				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.57221				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.57543				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.86414				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.64335				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.95312				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.44636				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.39782				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.85400				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.25871				0.00	96,000,000	48,000,00
Total ASN718 SPOT										0.00	96,000,000	48,000,00
Total For ASN718										0.00	96,000,000	48,000,00
ASN72: On 12/06/2024 Spot Bond					0.00000	100.76031				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.96490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	101.95458				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.19523				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.39701				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.55609				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.56254				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	96.17240				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.88561				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.61420				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.58763				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.52884	9.52884	9.52884	106.19339				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.85418				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79(On 31/01/2024 Spot Bond			10.24500	10.24500	10.24500	101.96448				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	102.05238				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	101.87583				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	101.87780				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	100.46216				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	100.05653				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	100.27291				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.04908				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.42743				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	98.97702				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.05105				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.05850				0.00	0	
Total ASN825 SPOT										0.00	0	

Contract 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 ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.05839				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	99.97059				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	99.97349				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	99.97349				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	102.05253				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	100.60831				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	99.79297				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	99.79405				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	99.79405				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	99.70515				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	109.43867				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/04/2023 Spot Bond			6.90500	6.90500	6.90500	101.54028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/04/2023 Spot Bond			6.95500	6.95500	6.95500	101.55095				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/04/2023 Spot Bond			7.10500	7.10500	7.10500	101.58294				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	102.04335				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	102.03340				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.55618				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.56924				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.19529				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	99.83171				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 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	
ASN860 On 29/10/2025 Spot Bond					0.00000	101.88401				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	111.36619				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 31/07/2026 Spot Bond					0.00000	105.76155				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.83865				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.83865				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.73944				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.70356				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.70356				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.38827				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.48295				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.63999				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.63355				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.82635				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.87404				0.00	0	
Total ASN885 SPOT										0.00	0	

Contract 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 ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	99.86511				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.33820				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.72678				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			10.97500	102.77706	10.97500	102.74673				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	93.02851				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	101.78306				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.54964				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN910 On 31/07/2027 Spot Bond					0.00000	101.21906				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.24281				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.21906				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.19530				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.20718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.22500				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.20718				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.22500				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	95.24411				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	92.35718				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.60761				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	103.95009				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.65616				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.94841				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.61429				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.59043				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN94: On 20/12/2025 Spot Bond					0.00000	100.56896				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.68833				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.55134				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.55618				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.19530				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	102.06218				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.64650				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.57411				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.53689				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.37093				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	108.03414				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.67868				0.00	0	
Total ASN973 SPOT										0.00	0	

Contract 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 ASN973										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.54977				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97 On 24/01/2025 Spot Bond					0.00000	86.90360				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97 On 31/01/2028 Spot Bond					0.00000	102.13088				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.58850				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98 On 02/04/2029 Spot Bond					0.00000	100.14017				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98 On 14/02/2026 Spot Bond					0.00000	80.16815				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98 On 15/02/2028 Spot Bond					0.00000	101.49746				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98 On 17/08/2023 Spot Bond					0.00000	101.20355				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	101.35129				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	101.10479				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	101.08239				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	100.81234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	100.54574				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	100.92093				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	99.99977				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	100.64705				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.98500	99.60580	6.98500	99.58738				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.53634				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.92690				0.00	400,000,000	400,000,000
Total BAW36 SPOT										0.00	400,000,000	400,000,000
Total For BAW36										0.00	400,000,000	400,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	100.02440				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.37157				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.31335				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAWGL On 22/08/2027 Spot Bond					0.00000	101.54530				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.72500	11.72500	11.72500	101.53363				0.00	0	90,000,00
Total BAYA72 SPOT										0.00	0	90,000,00
Total For BAYA72										0.00	0	90,000,00
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.84201				0.00	0	70,000,00
Total BAYA74 SPOT										0.00	0	70,000,00
Total For BAYA74										0.00	0	70,000,00
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.04140				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	100.54334				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	100.45693				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	100.54713				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.17552				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 On 30/06/2024 Spot Bond					0.00000	98.94285				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	100.54896				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.43212				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.44020				0.00	0	
Total BAYA92 SPOT										0.00	0	

Contract 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 BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.43156				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.19280				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.42825				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.69392				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.45814				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.45718				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.44536				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.50016				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.60793				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.50913				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.50054				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.49732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	100.50016				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.50054				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	100.51770				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.83000	8.83000	8.83000	97.06394				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.82629				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.82289				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.39390				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.82593				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.36044				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.77290				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.53549				0.00	20,000,000,000	5,000,000,000
Total BDX44 SPOT										0.00	20,000,000,000	5,000,000,000
Total For BDX44										0.00	20,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX45 On 03/01/2024 Spot Bond					0.00000	100.25753				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.86422				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.26021				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.34024				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.52431				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.80336				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.78281				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.49500	104.58224	8.49500	104.55820				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.03872				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	102.01955				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.39792				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.40814				0.00	0	
Total BID17 SPOT										0.00	0	

Contract 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 BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.99908				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.02758				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.00000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	73.98800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.64900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.56400				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.00260				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.01424				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	100.66689				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.16786				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.58573				0.00	18,000,000	9,000,000
Total BPPF20 SPOT										0.00	18,000,000	9,000,000
Total For BPPF20										0.00	18,000,000	9,000,000
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.02091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.09708				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.68817				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.28432				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 10/05/2023 Spot Bond					0.00000	101.38291				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	100.24235				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	100.04682				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.88742				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										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	100.30922				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.82529				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	100.43673				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BYA101 On 30/09/2025 Spot Bond					0.00000	100.42809			0.00	0	
Total BYA101 SPOT									0.00	0	
Total For BYA101									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.16038			0.00	0	100,000,00
Total CBL29 SPOT									0.00	0	100,000,00
Total For CBL29									0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	101.63788			0.00	1,000,000,000	500,000,00
Total CBL30 SPOT									0.00	1,000,000,000	500,000,00
Total For CBL30									0.00	1,000,000,000	500,000,00
CBL31 On 21/11/2025 Spot Bond					0.00000	101.17395			0.00	0	
Total CBL31 SPOT									0.00	0	
Total For CBL31									0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.32500	104.61475	8.32500	104.59127		149,850,000,000.00		18,000,000	9,000,00
Total CCT01 SPOT								149,850,000,000.00		18,000,000	9,000,00
Total For CCT01								149,850,000,000.00		18,000,000	9,000,00
CCT02 On 12/06/2024 Spot Bond			8.52500	107.24948	8.52500	107.22487		0.00		0	
Total CCT02 SPOT								0.00		0	
Total For CCT02								0.00		0	
CCT03 On 15/03/2025 Spot Bond			9.17500	104.31342	9.17500	104.28799		91,750,000,000.00		10,000,000	5,000,00
Total CCT03 SPOT								91,750,000,000.00		10,000,000	5,000,00
Total For CCT03								91,750,000,000.00		10,000,000	5,000,00
CCT04 On 17/07/2027 Spot Bond			10.21500	10.21500	10.21500	102.27033		0.00		0	
Total CCT04 SPOT								0.00		0	
Total For CCT04								0.00		0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.23332			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.37717			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.64524			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.63040			0.00	0	
Total CGR51 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.37024				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.31145				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.37707				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.55710				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			9.51000	101.60957	9.51000	101.58392				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 20/03/2024 Spot Bond			8.70700	104.61328	8.70700	103.10100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	102.03700				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.52014				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.81500	100.47139	10.81500	100.44264				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	108.26014	6.50000	102.88500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.25500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN450 On 31/01/2025 Spot Bond			6.39000	159.53149	6.39000	159.50873				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.50000	153.89887	8.50000	153.86827				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.15500	102.27072	9.15500	102.24585				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.01476				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.05565				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	103.37000				0.00	24,000,000	12,000,000
Total CLN504 SPOT										0.00	24,000,000	12,000,000
Total For CLN504										0.00	24,000,000	12,000,000
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.70225				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	101.87388				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.30212				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	102.07976				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.99352				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN527 On 21/02/2024 Spot Bond					0.00000	101.78146				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.59573				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.58554				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.86491				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.05500	103.01118	10.05500	102.98326				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.70877				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	101.49073				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.88280				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	161.22500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	100.61116				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.52500	102.80960	9.52500	102.78317				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.57500	101.29304	9.57500	101.26730				0.00	0	
Total CLN547 SPOT										0.00	0	

Contract 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 CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.66500	105.38433	9.66500	105.35686				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond			9.71500	9.71500	9.71500	327.17885				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN551 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	
CLN552 On 15/11/2023 Spot Bond					0.00000	101.49155				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN553 On 12/11/2023 Spot Bond					0.00000	101.48358				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN554 On 24/11/2024 Spot Bond					0.00000	101.20993				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN555 On 17/01/2024 Spot Bond					0.00000	99.87475				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	141.00500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.52509				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.02500	104.45500	10.02500	104.54964				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.52500	105.70018	9.52500	105.67301				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.80006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.28212				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	100.70372				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.93305				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.46895				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.75500	104.70451	9.75500	104.67696			156,080,000,000.00	16,000,000	8,000,000	
Total CLN571 SPOT									156,080,000,000.00	16,000,000	8,000,000	
Total For CLN571									156,080,000,000.00	16,000,000	8,000,000	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.53169			0.00	0	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.47376			0.00	0	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.68689			0.00	0	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.62412			0.00	0	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.86804			0.00	0	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.28069			0.00	0	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	101.57183				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.73551				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	99.86728				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.25922				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.65290				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	103.93369				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.55174				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	102.32229				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.32082				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.81000	157.59745	4.81000	126.19461				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.45474				0.00	16,000,000	8,000,000
Total CLN593 SPOT										0.00	16,000,000	8,000,000
Total For CLN593										0.00	16,000,000	8,000,000
CLN59 On 27/06/2024 Spot Bond					0.00000	100.44141				0.00	0	
Total CLN595 SPOT										0.00	0	

Contract 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 CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.19693				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			8.99500	8.99500	8.99500	103.76756				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.27130				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.77349				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.55174				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.55174				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.45300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.58000	8.58000	8.58000	101.79831				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.59293				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.85536				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.26663				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.89248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.23838				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.15500	104.24166	9.15500	104.21563				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.98509				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.49540				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.88946				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	180,000,00
Total CLN613 SPOT										0.00	0	180,000,00
Total For CLN613										0.00	0	180,000,00
CLN613 On 30/11/2023 Spot Bond					0.00000	101.19203				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	95.68500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.81535				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.08208				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	101.79420				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2024 Spot Bond					0.00000	102.15571				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	101.42255				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	100.47635				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.84000	61.75172	12.84000	80.69673				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2024 Spot Bond					0.00000	101.47928				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			10.22500	99.91067	10.22500	99.88315				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	101.41831				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	101.42534				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63(On 09/10/2034 Spot Bond					0.00000	100.06080				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63(On 09/11/2024 Spot Bond					0.00000	101.59866				0.00	0	
Total CLN634 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.52224				0.00	0	120,000,00
Total CLN635 SPOT										0.00	0	120,000,00
Total For CLN635										0.00	0	120,000,00
CLN635 On 21/11/2024 Spot Bond					0.00000	101.22932				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.41408				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	102.66573				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.49868				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.90031				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.23347				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.54457				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	102.00281				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.54521				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.51691				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.06448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.41408				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.41408				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	96.22900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.63377				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.31042				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.95179				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.51300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	129.20500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	154.09300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	99.40547				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.60013				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.66614				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.53738				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.51277				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.40748	162.24541	5.40748	131.83718				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.40748	162.24541	5.40748	131.83803				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.53391				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.59027				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.49773				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.15147				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.84448				0.00	0	
Total CLN682 SPOT										0.00	0	

Contract 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 CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.48250				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.49200				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.65541				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.55691				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.55670				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.66951				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.36640				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.50684				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.67938				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	85.99683				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	84.51235				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.74964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.56567				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.76465				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.54856				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.61844				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.29618				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.49818				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	82.94324				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	83.18279				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.63349				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.36328				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.50055				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	100.50055				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.50055				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	81.99525				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.67243				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	81.00567				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	81.32386				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.95956				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	82.02463				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.47154				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.47154				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.47154				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.47746				0.00	0	
Total CLN727 SPOT										0.00	0	

Contract 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 CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.47746				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.47746				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.47746				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.48824				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.51086				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.13957				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.50658				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.68081				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.36206				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.68662				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.94225				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	119.52100				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	94.13155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.39998				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.40784				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.82012				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.80800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	102.25101				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.23387				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.50677				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	102.03274				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.68156				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.71432				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.25928				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN752 On 31/07/2024 Spot Bond					0.00000	99.52907				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 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	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.45575				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.21057				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.39893				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.37920				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.32975				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.51192				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.90220				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.85047				0.00	0	
Total CLN765 SPOT										0.00	0	

Contract 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 CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.45575				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.50665				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.03280				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	108.30811				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.88001				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	87.84583				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.16082				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	102.08487				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.55500	5.55500	5.55500	106.59771				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.13583				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.30217				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.84640				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.85621				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.53076				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.90525				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.92683				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.38828				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.45920				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.38828				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	111.59349				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.42616				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79(On 31/01/2025 Spot Bond					0.00000	102.04272				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79' On 31/01/2025 Spot Bond					0.00000	101.61900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	102.04272				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	102.85531				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	102.04272				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79(On 31/03/2026 Spot Bond					0.00000	100.38834				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	102.04272				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79(On 31/01/2024 Spot Bond					0.00000	102.04286				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79(On 31/01/2026 Spot Bond					0.00000	102.05222				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80(On 31/01/2026 Spot Bond					0.00000	102.05222				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80' On 28/02/2026 Spot Bond					0.00000	101.20117				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80: On 31/01/2025 Spot Bond					0.00000	87.22418				0.00	0	
Total CLN802 SPOT										0.00	0	

Contract 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 CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	106.62653				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.86209				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	102.32452				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.06214				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.20724				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.92486				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.47402				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.83000	97.08697	8.83000	97.06394				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.47687				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	102.21910				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	102.04272				0.00	70,000,000	35,000,000
Total CLN815 SPOT										0.00	70,000,000	35,000,000
Total For CLN815										0.00	70,000,000	35,000,000
CLN815 On 31/07/2025 Spot Bond					0.00000	102.04292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	102.06214				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.84641				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	102.04272				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	102.04292				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.38835				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	102.04292				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.04292				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	102.04257				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	102.04292				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN828 On 31/08/2024 Spot Bond					0.00000	88.17448				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	102.04272				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	105.54595				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.98941				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	102.04257				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.04000	9.04000	9.04000	105.02035				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.19516				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.19529				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.19530				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.19519				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.38834				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.55166				0.00	0	
Total CLN839 SPOT										0.00	0	

Contract 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 CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	102.65118				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	99.06600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	98.53200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	98.92300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	100.87432				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.91415				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.93323				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	100.38835				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	100.38834				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	100.38797				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	102.17045				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	100.46624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.55618				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.58328				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.62389				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.63677				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.53763				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.07596				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond			100.00000		0.00000	84.03501				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	102.04292				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.58844				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.54972				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.84146				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN864 On 31/07/2025 Spot Bond					0.00000	118.66997				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	100.49100				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	101.89900				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	102.24862				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	87.24531				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.80732				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.82680				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.81699				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	83.61567				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.19516				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.56586				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.53067				0.00	0	
Total CLN875 SPOT										0.00	0	

Contract 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 CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.53067				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	101.79580				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.80324				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.27130				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.26996				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	84.98178				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.79736				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	83.75589				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	82.55615				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	82.55615				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	82.37841				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	82.52649				0.00	0	

Contract 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			5.60000	5.60000	5.60000	125.59167				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	109.33841				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.62073				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.58721				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	102.04292				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.57024				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.19516				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.38827				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.25924				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				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	65.20284				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	64.71316				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.07500	11.07500	11.07500	107.42204				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	100.62500				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90(On 20/12/2027 Spot Bond			10.61000	10.61000	10.61000	102.87945				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90(On 15/09/2029 Spot Bond					0.00000	100.79162				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90(On 20/12/2029 Spot Bond					0.00000	100.66247				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	100.61622				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	100.78656				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	101.04000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	103.39800				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91(On 20/06/2024 Spot Bond					0.00000	100.62089				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 Intere
Total For CLN910									0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.53010			0.00	0	
Total CLN911 SPOT									0.00	0	
Total For CLN911									0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	102.04242			0.00	128,000,000	64,000,000
Total CLN912 SPOT									0.00	128,000,000	64,000,000
Total For CLN912									0.00	128,000,000	64,000,000
CLN913 On 20/12/2027 Spot Bond					0.00000	100.61429			0.00	0	
Total CLN913 SPOT									0.00	0	
Total For CLN913									0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	98.64700			0.00	0	
Total CLN914 SPOT									0.00	0	
Total For CLN914									0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	100.72662			0.00	0	
Total CLN915 SPOT									0.00	0	
Total For CLN915									0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	99.51600			0.00	0	
Total CLN916 SPOT									0.00	0	
Total For CLN916									0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.03508			0.00	0	
Total CLN917 SPOT									0.00	0	
Total For CLN917									0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	100.55364			0.00	0	
Total CLN918 SPOT									0.00	0	
Total For CLN918									0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.00166			0.00	0	
Total CLN919 SPOT									0.00	0	
Total For CLN919									0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.00166			0.00	0	
Total CLN920 SPOT									0.00	0	
Total For CLN920									0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.81055			0.00	0	
Total CLN921 SPOT									0.00	0	
Total For CLN921									0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	100.81055			0.00	0	

Contract 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	100.79590				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	100.74462				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.65930				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.66574				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.66252				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.62298				0.00	116,000,000	58,000,000
Total CLN928 SPOT										0.00	116,000,000	58,000,000
Total For CLN928										0.00	116,000,000	58,000,000
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	100.69890				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	100.39984				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.07000	12.07000	12.07000	104.26955				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	100.66692				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN937 On 20/03/2025 Spot Bond					0.00000	100.43735				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN938 On 20/03/2027 Spot Bond					0.00000	100.47991				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN939 On 20/06/2028 Spot Bond					0.00000	100.29148				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	100.41717				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	100.39965				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN943 On 31/03/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	35,000,000,000	35,000,000,000	
Total CLN943 SPOT									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
Total For CLN943									10,000,000,000,000.00	35,000,000,000	35,000,000,000	
COJ05 On 05/06/2023 Spot Bond			10.12500	104.59377	10.12500	104.56518			121,500,000,000.00	12,000,000	6,000,000	
Total COJ05 SPOT									121,500,000,000.00	12,000,000	6,000,000	
Total For COJ05									121,500,000,000.00	12,000,000	6,000,000	
COJ08 On 22/06/2026 Spot Bond			10.81500	105.20906	10.81500	105.17863			0.00	0	0	
Total COJ08 SPOT									0.00	0	0	
Total For COJ08									0.00	0	0	
COJG01 On 09/06/2024 Spot Bond			11.21500	102.40239	11.21500	102.37170			112,150,000,000.00	10,000,000	5,000,000	
Total COJG01 SPOT									112,150,000,000.00	10,000,000	5,000,000	

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 COJG01										112,150,000,000.00	10,000,000	5,000,000
COT02 On 03/04/2028 Spot Bond			12.58500	91.67913	12.58500	91.64856				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.17500	96.77842	11.17500	96.74951				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.31002				0.00	800,000,000	800,000,000
Total DSY02 SPOT										0.00	800,000,000	800,000,000
Total For DSY02										0.00	800,000,000	800,000,000
DSY03 On 21/11/2024 Spot Bond			9.92500	9.92500	9.92500	104.88702				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.04144				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.64262				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.00962				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.24315				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.34530				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.59595				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.61943				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.63226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.92500	102.06171	8.92500	102.03710				35,700,000,000.00	4,000,000	2,000,000
Total DV24 SPOT										35,700,000,000.00	4,000,000	2,000,000
Total For DV24										35,700,000,000.00	4,000,000	2,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.44807	9.69000	101.42155				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.44807	9.69000	101.42155				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.12500	99.62267	10.12500	99.59550				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.34000	100.47380	10.34000	100.44582				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	101.50830	10.10000	101.48068				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.50830	10.10000	101.48068				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.26712				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.43258				0.00	0	227,000,000
Total DVF25 SPOT										0.00	0	227,000,000
Total For DVF25										0.00	0	227,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	100.05700				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.28846				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.96665				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.02910				0.00	0	4,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB21 On 31/05/2024 Spot Bond					0.00000	101.14938				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.30230				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	101.61385				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	101.75614				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.76722				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.77817				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.39827				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.22143				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.67000	117.88524	5.67000	117.87099				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.50000	103.62740	5.50000	103.61510				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	150.19096	2.25000	150.18635				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL28 On 02/05/2028 Spot Bond			4.74500	159.31863	4.74500	159.30293				0.00	0	70,000,00
Total EL28 SPOT										0.00	0	70,000,00
Total For EL28										0.00	0	70,000,00
EL29 On 19/11/2029 Spot Bond			4.77000	143.51035	4.77000	143.49612				0.00	0	30,000,00
Total EL29 SPOT										0.00	0	30,000,00
Total For EL29										0.00	0	30,000,00
EL30 On 29/07/2030 Spot Bond			4.79000	137.62379	4.79000	137.61006				0.00	0	130,000,00
Total EL30 SPOT										0.00	0	130,000,00
Total For EL30										0.00	0	130,000,00
EL31 On 02/06/2031 Spot Bond			5.49000	121.76793	5.49000	121.75359				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.37000	107.40721	5.37000	107.39483				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	150.19096	2.25000	150.18635				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	190.24251				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	187.15498				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	175.27799				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	145.79552				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	144.81032				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	140.94992				0.00	0	
Total ELN009 SPOT										0.00	0	

Contract 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 ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	131.05059				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	126.11353				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	128.10858				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	106.14553				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.85445				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	115.15336				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.23500	104.27664	10.23500	104.24789			40,940,000,000.00	4,000,000	2,000,000	
Total EMM03 SPOT									40,940,000,000.00	4,000,000	2,000,000	
Total For EMM03									40,940,000,000.00	4,000,000	2,000,000	
EMM04 On 16/05/2028 Spot Bond			12.39000	12.39000	12.39000	97.02663			0.00	0	0	
Total EMM04 SPOT									0.00	0	0	
Total For EMM04									0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			12.44000	12.44000	12.44000	95.75836			0.00	0	666,666,666.66	
Total EMM05 SPOT									0.00	0	666,666,666.66	
Total For EMM05									0.00	0	666,666,666.66	
EMM06 On 23/06/2025 Spot Bond			10.32500	10.32500	10.32500	102.96828			0.00	0	0	
Total EMM06 SPOT									0.00	0	0	
Total For EMM06									0.00	0	0	
EMM07 On 10/07/2027 Spot Bond			10.32500	10.32500	10.32500	103.00834			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 EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.26500	12.26500	12.26500	99.50480				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.32000	11.32000	11.32000	101.55954				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.76500	14.76500	14.76500	94.67809				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.00456				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.84946				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.95001				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.03723				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.79973				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.88431				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	101.11519				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02 On 12/09/2025 Spot Bond					0.00000	100.71422				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF026 On 10/11/2025 Spot Bond					0.00000	101.52107				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.45372				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.63307				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.53082				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.60707				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.28562				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	101.83423				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.47213				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.05042				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.73913				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	101.34539				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT012 On 11/11/2025 Spot Bond					0.00000	101.40643				0.00	0	
Total EQT012 SPOT										0.00	0	

Contract 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 EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.94406				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.36624				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	101.41120				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	101.38863				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	101.43360				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.38893				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	101.37401				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	101.38134				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3: On 17/02/2028 Spot Bond					0.00000	101.41099				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1: On 17/02/2028 Spot Bond					0.00000	101.44083				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1: On 17/02/2028 Spot Bond					0.00000	101.46321				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26: On 02/04/2026 Spot Bond			9.12500	97.00184	9.12500	96.97821			4,064,915,575,000.00		445,470,200	2,900,824,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES26 SPOT									4,064,915,575,000.00	445,470,200	2,900,824,200
Total For ES26									4,064,915,575,000.00	445,470,200	2,900,824,200
ES26/R On 02/04/2026 Spot Bond			7.85000	100.25277	7.85000	100.23169			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.06500	73.92438	11.95000	74.44764			3,834,370,411,000.00	317,809,400	1,104,255,600
Total ES33 SPOT									3,834,370,411,000.00	317,809,400	1,104,255,600
Total For ES33									3,834,370,411,000.00	317,809,400	1,104,255,600
ES33/R On 15/09/2033 Spot Bond			7.50000	100.60203	7.50000	100.58191			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.52000	75.06113	12.39000	75.75124			2,470,907,136,000.00	197,356,800	258,143,700
Total ES42 SPOT									2,470,907,136,000.00	197,356,800	258,143,700
Total For ES42									2,470,907,136,000.00	197,356,800	258,143,700
ES42/R On 25/04/2042 Spot Bond			8.50000	103.98808	8.50000	103.96430			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.25500	11.25500	11.25500	102.70814			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.18500	14.18500	14.18500	96.54047			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.54725			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.42029			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.83424			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.42125			0.00	0	100,000,000
Total FIFB19 SPOT									0.00	0	100,000,000
Total For FIFB19									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.24303				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.78678				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.45887				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.21773				0.00	18,000,000	9,000,000
Total FIFG03 SPOT										0.00	18,000,000	9,000,000
Total For FIFG03										0.00	18,000,000	9,000,000
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.27206				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.28566				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.49015				0.00	660,000,000	330,000,000
Total FRB24 SPOT										0.00	660,000,000	330,000,000
Total For FRB24										0.00	660,000,000	330,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.77598				0.00	0	5,260,000,000
Total FRB25 SPOT										0.00	0	5,260,000,000
Total For FRB25										0.00	0	5,260,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.08365				0.00	30,000,000	15,000,000
Total FRB26 SPOT										0.00	30,000,000	15,000,000
Total For FRB26										0.00	30,000,000	15,000,000
FRB27 On 03/06/2026 Spot Bond			8.90500	107.12429	8.90500	107.09865				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.93627				0.00	74,000,000	37,000,000
Total FRB28 SPOT										0.00	74,000,000	37,000,000

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 FRB28										0.00	74,000,000	37,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.39323				0.00	1,000,000,000	500,000,000
Total FRB29 SPOT										0.00	1,000,000,000	500,000,000
Total For FRB29										0.00	1,000,000,000	500,000,000
FRB30 On 19/04/2026 Spot Bond			8.82500	98.15073	8.82500	98.12745				0.00	0	10,683,100,000
Total FRB30 SPOT										0.00	0	10,683,100,000
Total For FRB30										0.00	0	10,683,100,000
FRB31 On 24/11/2026 Spot Bond					0.00000	101.84373				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.34336				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.34498				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.58437				0.00	4,000,000,000	4,000,000,000
Total FRB34 SPOT										0.00	4,000,000,000	4,000,000,000
Total For FRB34										0.00	4,000,000,000	4,000,000,000
FRB35 On 06/02/2028 Spot Bond					0.00000	101.73572				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.15000	332.24264	4.15000	332.21548				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.71500	3.71500	3.71500	167.05032				0.00	0	10,000,000
Total FRBI25 SPOT										0.00	0	10,000,000
Total For FRBI25										0.00	0	10,000,000
FRBI28 On 31/03/2028 Spot Bond			4.59000	215.17739	4.59000	215.15740				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.92500	4.92500	4.92500	115.82023				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	232.02563				0.00	0	20,000,000

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 FRBI33 SPOT										0.00	0	20,000,00
Total For FRBI33										0.00	0	20,000,00
FRBI46 On 31/03/2046 Spot Bond			5.54000	98.35443	5.54000	98.34280				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.45000	100.68745	5.45000	100.67563				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.10701	9.10701	9.10701	87.23288				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.09139	9.09139	9.09139	86.36258				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.99000	4.99000	4.99000	163.39950				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	100.94251				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.10256				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.21000				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.79888				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.78965				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	101.46164				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.47741				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.85689				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.26245				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.78489				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.21927				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.12321				0.00	88,000,000	44,000,000
Total FRC305 SPOT										0.00	88,000,000	44,000,000
Total For FRC305										0.00	88,000,000	44,000,000
FRC30(On 31/05/2024 Spot Bond					0.00000	101.85317				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.53370				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.58726				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.62734				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.64628				0.00	0	
Total FRC315 SPOT										0.00	0	

Contract 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 FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.71619				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.88711				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.58210				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	97.79908				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.71351				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.59155				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.26059				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.60056				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.35930				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.36569				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.99602				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.41682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.70965				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.49477				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	99.79364				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.72181				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	102.13500				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.98442				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.88411				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.13605				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.05550				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	102.06512				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	102.02345				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.99982				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	102.01494				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.99891				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.91471				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	100.34698				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.77499				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.56007				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.86793				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	93.35126				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.19073				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.22592				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 Intere
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.36909				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.15069				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.14430				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.68629				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.10185				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.67391				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.53074				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.54774				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.55019				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	96.79075				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.34260				0.00	108,000,000	54,000,00
Total FRC384 SPOT										0.00	108,000,000	54,000,00
Total For FRC384										0.00	108,000,000	54,000,00
FRC38: On 15/02/2025 Spot Bond					0.00000	101.34260				0.00	108,000,000	54,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total FRC385 SPOT										0.00	108,000,000	54,000,000
Total For FRC385										0.00	108,000,000	54,000,000
FRC385 On 16/02/2025 Spot Bond					0.00000	101.31709				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.31709				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.07358				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.04828				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	102.20181				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	102.24278				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.62395				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.41213				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	102.04825				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	102.03980				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond			8.62500	8.62500	8.62500	100.26242				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/07/2025 Spot Bond					0.00000	102.14476				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	102.27561				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	102.41575				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.41500	10.41500	10.41500	102.66278				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	98.54968				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.79454				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.79500	12.79500	12.79500	105.57050				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.41000	10.41000	10.41000	104.64690				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.06843				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	99.99966				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	100.60118				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			10.98500	10.98500	10.98500	100.96665				0.00	0	
Total FRC409 SPOT										0.00	0	

Contract 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 FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	102.04828				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.30175				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.25711				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.25490				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.25510				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	100.46030				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.29706				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.24192				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.46624				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.47531				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.47531				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.21947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	102.04819				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.38837				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.40572				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	100.61680				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	102.04835				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	102.17769				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	101.19537				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	102.04821				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	101.19537				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.25479				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	101.26481				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43(O)n 21/06/2027 Spot Bond					0.00000	100.61100				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(O)n 31/01/2030 Spot Bond			9.30000	9.30000	9.30000	105.43247				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	100.79281				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	100.80163				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.20726				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.20726				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44(O)n 20/12/2027 Spot Bond					0.00000	100.63362				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44(O)n 23/09/2026 Spot Bond					0.00000	100.53932				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44(O)n 28/10/2023 Spot Bond					0.00000	101.90960				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.19537				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44(O)n 15/03/2028 Spot Bond					0.00000	100.78038				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.19537				0.00	0	
Total FRC448 SPOT										0.00	0	

Contract 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 FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	101.20726				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	100.63997				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.32785				0.00	164,000,000	82,000,000
Total FRC451 SPOT										0.00	164,000,000	82,000,000
Total For FRC451										0.00	164,000,000	82,000,000
FRC451 On 28/10/2023 Spot Bond					0.00000	101.72936				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	101.71136				0.00	0	2,000,000,000
Total FRC453 SPOT										0.00	0	2,000,000,000
Total For FRC453										0.00	0	2,000,000,000
FRC453 On 20/06/2028 Spot Bond					0.00000	100.55941				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	101.01678				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	101.02165				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	100.85890				0.00	102,000,000	51,000,000
Total FRC457 SPOT										0.00	102,000,000	51,000,000
Total For FRC457										0.00	102,000,000	51,000,000
FRC457 On 20/12/2029 Spot Bond					0.00000	100.60452				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC458 On 31/07/2025 Spot Bond					0.00000	100.91464				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC459 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46 On 30/04/2025 Spot Bond					0.00000	100.85397				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	100.82055				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46 On 20/04/2032 Spot Bond					0.00000	100.71113				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46 On 20/03/2026 Spot Bond					0.00000	100.46994				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46 On 06/11/2024 Spot Bond					0.00000	100.35754				0.00	128,000,000	64,000,000
Total FRC465 SPOT										0.00	128,000,000	64,000,000
Total For FRC465										0.00	128,000,000	64,000,000
FRC46 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	116,000,000	58,000,000
Total FRC466 SPOT										0.00	116,000,000	58,000,000
Total For FRC466										0.00	116,000,000	58,000,000
FRI33 On 28/02/2033 Spot Bond			5.05000	110.74352	5.05000	110.73196				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.25000	119.74951	5.25000	119.73611				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.10435				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.78828				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.48776				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.49597				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.62867				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	102.18791				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.03249				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.97376				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.94304				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.43460				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.36337				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.44031				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.78800	4.78800	4.78800	108.51614				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	120.15877		20,880,000,000.00		4,000,000	72,000,000	
Total FRS101 SPOT								20,880,000,000.00		4,000,000	72,000,000	
Total For FRS101								20,880,000,000.00		4,000,000	72,000,000	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.68496				0.00	0	
Total FRS103 SPOT										0.00	0	

Contract 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 FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.36000	118.21497	5.36000	118.20138				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.39000	234.42122	5.39000	234.39427				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.68000	113.88205	5.68000	113.86799				0.00	0	70,000,00
Total FRS110 SPOT										0.00	0	70,000,00
Total For FRS110										0.00	0	70,000,00
FRS110 On 07/12/2033 Spot Bond			5.39000	5.39000	5.39000	234.39427				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.89000	163.69883	4.89000	163.68208				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	115.93959	3.70500	115.93144				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.30000	119.04908	5.30000	119.03559				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.51000	232.05306	5.51000	232.02563				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.51000	232.05306	5.51000	232.02563				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.07000	166.03662	4.07000	166.02330				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.59000	230.49024	5.59000	230.46252				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.50000	116.29559	5.50000	116.28179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.92000	211.96607	4.92000	211.94452				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.25000	106.62454	6.25000	106.60973				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.13000	209.95115	5.13000	209.92861				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.19000	209.37948	5.19000	209.35667				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.10000	220.81981	6.10000	220.79022				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.20000	107.23851	6.20000	107.22378				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	116.28179				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.29000	119.18877	5.29000	119.17530				0.00	0	150,000.00
Total FRS136 SPOT										0.00	0	150,000.00
Total For FRS136										0.00	0	150,000.00
FRS136 On 31/03/2028 Spot Bond			5.00000	211.19587	5.00000	211.17394				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.87000	225.11921	5.87000	225.09044				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.13000	209.95115	5.13000	209.92861				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS143 On 31/03/2028 Spot Bond			5.13000	209.95115	5.13000	209.92861				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.53100	215.75742	4.53100	215.73770				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.84000	163.84015	4.84000	163.82361				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.48000	206.64156	5.48000	206.61746				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.52000	206.26716	5.52000	206.24288				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.81000	163.92503	4.81000	163.90860				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.99500	211.24392	4.99500	211.22199				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	206.14935				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	99.89334				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.59673				0.00	65,600,000	16,400,000
Total FRS180 SPOT										0.00	65,600,000	16,400,000
Total For FRS180										0.00	65,600,000	16,400,000
FRS182 On 27/09/2025 Spot Bond					0.00000	100.38199				0.00	0	
Total FRS182 SPOT										0.00	0	

Contract 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 FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	185.05858				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	148.35478				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	207.14606				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	188.91715				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.54797				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.68280				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.49167				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.10075				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	99.97387				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.25470				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.84815				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.49477				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.50227				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	108.55086				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.59794				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	74.03454				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.16996				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	112.17120				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	102.93464				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	100.03027				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.95327				0.00	0	
Total FRS255 SPOT										0.00	0	

Contract 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 FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	125.20090				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.50100				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.24584				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.38410				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	127.86770				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.38591				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.38444				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.44486				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.62936				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.33122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.39879				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.14000	10.14000	10.14000	97.75231				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.14000	10.14000	10.14000	97.75231				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.95654				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.30888				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.22900	11.22900	11.22900	93.34235				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.33559				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 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 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS296 On 09/05/2025 Spot Bond					0.00000	109.35982				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	115.53877				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.40848				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.03829				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	102.04829				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	100.56217				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	108.17032				0.00	0	
Total FRS309 SPOT										0.00	0	

Contract 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 FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.32500	9.32500	9.32500	101.13510				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.53933				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	103.02026				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	101.73261				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.87622				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	100.38828				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	104.18402				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.79000	3.79000	3.79000	332.96430				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.17000	334.27954	3.17000	334.26104				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	333.50698				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.64841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.20000	109.91134	5.20000	109.89917				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.88000	68.13558	4.88000	115.64661				0.00	0	160,000,00
Total FRS81 SPOT										0.00	0	160,000,00
Total For FRS81										0.00	0	160,000,00
FRS85 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	166.34066				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	165.53438				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.59000	4.59000	4.59000	331.30438				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.60500	106.91441	8.60500	106.88966				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.67500	104.26075	8.67500	104.23629				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.07500	101.57017	9.07500	101.54554			411,238,162,500.00		45,315,500	3,041,020,30
Total FRX26 SPOT									411,238,162,500.00		45,315,500	3,041,020,30
Total For FRX26									411,238,162,500.00		45,315,500	3,041,020,30
FRX27 On 07/03/2027 Spot Bond			9.13500	104.42856	9.13500	104.40321			0.00		0	2,000,000,00
Total FRX27 SPOT									0.00		0	2,000,000,00
Total For FRX27									0.00		0	2,000,000,00
FRX28 On 26/07/2028 Spot Bond			9.46500	104.82712	9.46500	104.80034			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			10.13000	100.10208	10.13000	100.07476			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			10.40000	96.58818	10.40000	96.56114				31,200,000,000,000.00	3,000,000,000	3,000,000,000
Total FRX31 SPOT										31,200,000,000,000.00	3,000,000,000	3,000,000,000
Total For FRX31										31,200,000,000,000.00	3,000,000,000	3,000,000,000
FRX32 On 31/03/2032 Spot Bond			10.43500	100.88023	10.43500	100.85219				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.08000	68.78331	12.08000	68.76115				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.26575				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.20912				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.17377				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.19778				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.20484				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.90911				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.94315				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.76821				0.00	0	20,000,000,000
Total GBL06 SPOT										0.00	0	20,000,000,000
Total For GBL06										0.00	0	20,000,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.29458				0.00	0	180,000,000
Total GH5A21 SPOT										0.00	0	180,000,000

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 GH5A21									0.00	0	180,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.04863			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.08768			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.35575			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.52500	119.79559	4.52500	119.78459			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.99424			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.63400	100.65649	8.63400	100.63311			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.39686			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.33500	102.53854	7.33500	102.51837			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.52632			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.48460			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.35282			0.00	0	
Total GRT26G SPOT									0.00	0	
Total For GRT26G									0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.31537			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.86600				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.25861				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.00842				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.22291				0.00	900,000,000	300,000,000
Total GRT32 SPOT										0.00	900,000,000	300,000,000
Total For GRT32										0.00	900,000,000	300,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	100.44813				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.63667				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.41792				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.33900				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.76422				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.63972				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.72812				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	100.64539				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.11176				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	99.97044				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.89940				0.00	74,000,000	37,000,000
Total GRT49 SPOT										0.00	74,000,000	37,000,000
Total For GRT49										0.00	74,000,000	37,000,000
GRT50 On 10/06/2027 Spot Bond					0.00000	101.17882				0.00	1,000,000,000	500,000,000
Total GRT50 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT50										0.00	1,000,000,000	500,000,000
GRT51 On 14/12/2029 Spot Bond					0.00000	100.68163				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.71388				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.59866				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.40759				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.40835				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.95500	8.95500	8.95500	100.67130				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.46917				0.00	0	
Total H10T6 SPOT										0.00	0	

Contract 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 H10T6										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.22327				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T2 On 30/06/2023 Spot Bond					0.00000	100.23501				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.18222				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.38834				0.00	60,000,000	30,000,00
Total H12T19 SPOT										0.00	60,000,000	30,000,00
Total For H12T19										0.00	60,000,000	30,000,00
H12T22 On 31/07/2027 Spot Bond					0.00000	109.73165				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.80705				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.95347				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.52578				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.33650				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.75074				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.20267				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.84954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.79060				0.00	0	100,000,00
Total HILB15 SPOT										0.00	0	100,000,00
Total For HILB15										0.00	0	100,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	101.54570				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.20393				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.20841				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.45000	331.62359	4.45000	331.59379				0.00	0	10,000,00
Total HWAY23 SPOT										0.00	0	10,000,00
Total For HWAY23										0.00	0	10,000,00
HWAY2 On 07/12/2024 Spot Bond			4.58000	4.58000	4.58000	334.11635				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.32500	101.46725	10.32500	101.43903				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.20000	77.70799	5.20000	111.81480				0.00	0	10,000,00
Total HWAY33 SPOT										0.00	0	10,000,00
Total For HWAY33										0.00	0	10,000,00
HWAY3 On 31/07/2034 Spot Bond			11.95000	85.32706	11.95000	85.29971			1,618,227,175,000.00	135,416,500	4,681,529,90	
Total HWAY34 SPOT									1,618,227,175,000.00	135,416,500	4,681,529,90	
Total For HWAY34									1,618,227,175,000.00	135,416,500	4,681,529,90	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.90289	100.00000	10.87849			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.02000	84.27237	12.02000	84.24520			0.00	0	4,775,267,70	
Total HWAY35 SPOT									0.00	0	4,775,267,70	
Total For HWAY35									0.00	0	4,775,267,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.89760	100.00000	10.87321				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.47000	167.77462	3.39000	167.99775			582,773,332,598,000.00	456,130,643,400	473,815,700,00	
Total I2025 SPOT									12,773,332,598,000.00	456,130,643,400	473,815,700,00	
Total For I2025									12,773,332,598,000.00	456,130,643,400	473,815,700,00	
I2029 On 31/03/2029 Spot Bond			4.07000	121.42142	4.05500	121.51260			824,740,452,833,000.00	202,638,931,900	201,776,214,20	
Total I2029 SPOT									14,740,452,833,000.00	202,638,931,900	201,776,214,20	
Total For I2029									14,740,452,833,000.00	202,638,931,900	201,776,214,20	
I2031 On 31/01/2031 Spot Bond			4.30000	101.15536	4.30000	100.48647			0.00	0	8,000,000,00	
Total I2031 SPOT									0.00	0	8,000,000,00	
Total For I2031									0.00	0	8,000,000,00	
I2033 On 28/02/2033 Spot Bond			4.57000	115.45651	4.55000	115.64720			850,337,140,177,000.00	186,069,396,100	428,083,661,70	
Total I2033 SPOT									10,337,140,177,000.00	186,069,396,100	428,083,661,70	
Total For I2033									10,337,140,177,000.00	186,069,396,100	428,083,661,70	
I2038 On 31/01/2038 Spot Bond			4.60000	129.31442	4.60000	129.30221			879,796,298,080,000.00	191,260,064,800	416,120,846,90	
Total I2038 SPOT									9,796,298,080,000.00	191,260,064,800	416,120,846,90	
Total For I2038									9,796,298,080,000.00	191,260,064,800	416,120,846,90	
I2046 On 31/03/2046 Spot Bond			4.64000	113.21007	4.64000	113.19938			650,740,811,744,000.00	140,245,864,600	475,513,480,00	
Total I2046 SPOT									10,740,811,744,000.00	140,245,864,600	475,513,480,00	
Total For I2046									10,740,811,744,000.00	140,245,864,600	475,513,480,00	
I2050 On 31/12/2050 Spot Bond			4.63500	115.77276	4.60000	116.47652			578,005,776,789,000.00	771,953,781,400	446,135,129,90	
Total I2050 SPOT									8,005,776,789,000.00	771,953,781,400	446,135,129,90	
Total For I2050									8,005,776,789,000.00	771,953,781,400	446,135,129,90	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.38870			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	101.18999			0.00	0		
Total IBG02 SPOT									0.00	0		
Total For IBG02									0.00	0		
IBL109 On 07/12/2023 Spot Bond			4.25000	332.03605	4.25000	332.00801			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.24389			0.00	0		
Total IBL115 SPOT									0.00	0		

Contract 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 IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.44696				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.45158				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.97258				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.21119				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.13363				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.63404				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.55240				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.54019				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.27121				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.97181				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.99618				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.16702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.50473				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.26685				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.99989				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.34730				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.37119				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.17023				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.93694				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.01139				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.20500				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.02120				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.41537				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	100.04878				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.60527				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.49308				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.79388				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.47588				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.23455				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.88582				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.85750				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.82917				0.00	208,000,000	104,000,000
Total IBL206 SPOT										0.00	208,000,000	104,000,000
Total For IBL206										0.00	208,000,000	104,000,000
IBL208 On 31/01/2025 Spot Bond					0.00000	101.83396				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.22146				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.54532				0.00	0	
Total IBL216 SPOT										0.00	0	

Contract 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 IBL216									0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.50479			0.00	0	
Total IBL217 SPOT									0.00	0	
Total For IBL217									0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.91759			0.00	0	
Total IBL219 SPOT									0.00	0	
Total For IBL219									0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.85923			0.00	0	
Total IBL220 SPOT									0.00	0	
Total For IBL220									0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL221 SPOT									0.00	0	
Total For IBL221									0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.88500	7.88500	7.88500	103.65839		1,009,280,000.00	128,000,000	64,000,00	
Total IBL222 SPOT								1,009,280,000.00	128,000,000	64,000,00	
Total For IBL222								1,009,280,000.00	128,000,000	64,000,00	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.60550			0.00	0	
Total IBL223 SPOT									0.00	0	
Total For IBL223									0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.33699			0.00	0	
Total IBL224 SPOT									0.00	0	
Total For IBL224									0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.02669			0.00	0	
Total IBL225 SPOT									0.00	0	
Total For IBL225									0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.69751			0.00	0	
Total IBL226 SPOT									0.00	0	
Total For IBL226									0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.15490			0.00	0	
Total IBL227 SPOT									0.00	0	
Total For IBL227									0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.84337			0.00	0	
Total IBL228 SPOT									0.00	0	
Total For IBL228									0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.72090			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.74166				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.48575				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.78500	8.78500	8.78500	103.00502				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.29894				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.30910				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.19353				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.72199				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.93819				0.00	164,000,000	82,000,000
Total IBL237 SPOT										0.00	164,000,000	82,000,000
Total For IBL237										0.00	164,000,000	82,000,000
IBL238 On 14/07/2023 Spot Bond					0.00000	99.97670				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.86816				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	101.88740				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL241 On 27/07/2023 Spot Bond					0.00000	101.73798				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.80000				0.00	106,000,000	53,000,000
Total IBL242 SPOT										0.00	106,000,000	53,000,000
Total For IBL242										0.00	106,000,000	53,000,000
IBL243 On 04/08/2023 Spot Bond					0.00000	101.50467				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.69000	9.69000	9.69000	99.69524				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.39620				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.41365				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.83500	101.05147	7.83500	101.26566				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.04739				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.59124				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.99658				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.79548				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.65358				0.00	0	
Total IBL258 SPOT										0.00	0	

Contract 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 IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.66326				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.38073				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.69919				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.73853				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.57873				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.02032				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.90500	7.90500	7.90500	101.03334				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.32475				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.16445				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.75826				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.11500	102.46977	9.11500	102.44454				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.61282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.36500	103.97160	9.36500	103.94531				1,067,610,000,000.00	114,000,000	57,000,00
Total IDCG06 SPOT										1,067,610,000,000.00	114,000,000	57,000,00
Total For IDCG06										1,067,610,000,000.00	114,000,000	57,000,00
IDCG08 On 13/05/2030 Spot Bond			10.74000	107.32063	10.74000	107.41062				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.92500	106.45167	9.92500	106.42335				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.90763				0.00	0	30,000,00
Total IDCG13 SPOT										0.00	0	30,000,00
Total For IDCG13										0.00	0	30,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.16217				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.79786				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.57384				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.51574				0.00	6,000,000	3,000,00
Total IDCG19 SPOT										0.00	6,000,000	3,000,00
Total For IDCG19										0.00	6,000,000	3,000,00
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.14552				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.74827				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.67500	103.04262	8.67500	103.01858				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV01 On 12/08/2024 Spot Bond					0.00000	104.06672				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.81702				0.00	0	220,000,00
Total INLV06 SPOT										0.00	0	220,000,00
Total For INLV06										0.00	0	220,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	103.07814				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.05735				0.00	0	180,000,00
Total INLV08 SPOT										0.00	0	180,000,00
Total For INLV08										0.00	0	180,000,00
INLV09 On 24/08/2026 Spot Bond					0.00000	101.93928				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.12659				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.49891				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.37496				0.00	82,000,000	41,000,00
Total INLV12 SPOT										0.00	82,000,000	41,000,00
Total For INLV12										0.00	82,000,000	41,000,00
INLV13 On 28/06/2028 Spot Bond					0.00000	100.39648				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.89890				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.54544				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.04602				0.00	0	
Total IPF31 SPOT										0.00	0	

Contract 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 IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.26658				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.66326				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.17124				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.18446				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.15131				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.17789				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.18446				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.93483				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.96354				0.00	10,000,000	5,000,000
Total IPFG01 SPOT										0.00	10,000,000	5,000,000
Total For IPFG01										0.00	10,000,000	5,000,000
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.13803				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.59313				0.00	36,000,000	68,000,000
Total IV050 SPOT										0.00	36,000,000	68,000,000
Total For IV050										0.00	36,000,000	68,000,000
IVC140 On 18/04/2024 Spot Bond					0.00000	100.06370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.93419				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.01800				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.60926				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.92445				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	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.42464				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.90324				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.05365				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.05500	101.28631	8.05500	101.26434				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.98887				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2023 Spot Bond			7.06500	101.49332	7.06500	101.47408				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.90872				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.10500	100.61932	8.10500	100.59765				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.90640				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.04500	100.61253	8.04500	100.59101				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.35559				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.85953				0.00	0	
Total IVC208 SPOT										0.00	0	
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 26/04/2023 Spot Bond					0.00000	101.87951				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.81528				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.28500	100.11967	8.28500	100.09735				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.61500	102.11724	5.61500	101.50332				0.00	0	
Total IVC217 SPOT										0.00	0	

Contract 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 IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			8.98000	8.98000	8.98000	101.52163				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	101.85881				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.79151				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.25598				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			9.92500	9.92500	9.92500	99.78818				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.01122				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.29500	9.29500	9.29500	99.62386				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	99.90074				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.27000	8.27000	8.27000	102.56898				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.89500	8.89500	8.89500	99.90543				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.03821				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.58721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.58346				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.57011				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.59366				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.09417				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.58527				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.57753				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.08282				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.32745				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.75953				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.50686				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				99.96890	0.00000	100.05064				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC248 On 31/03/2028 Spot Bond				99.96890	0.00000	100.07749				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.35974				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.19624				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.08247				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.03703				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.45000	8.45000	8.45000	98.72015			395,460,000,000,000.00	46,800,000,000	46,800,000,000	
Total IVZ138 SPOT									15,460,000,000,000.00	46,800,000,000	46,800,000,000	
Total For IVZ138									15,460,000,000,000.00	46,800,000,000	46,800,000,000	
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	100.63076				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.02631				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.91076				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.84113				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.68725				0.00	0	
Total KAP018 SPOT										0.00	0	

Contract 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 KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.83999				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.67342				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.60209				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.21793				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.04883				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.09680				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.25562				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.31189				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.32099				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.21374				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.23210				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.42500	114.20359	9.42500	114.17454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.86322				0.00	0	130,000,00
Total LGL09 SPOT										0.00	0	130,000,00
Total For LGL09										0.00	0	130,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.90811				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.21721				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.81439				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.52942				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.68278				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.28245				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.31067				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.33888				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.84623				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.91846				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR03 On 17/03/2030 Spot Bond			14.12500	14.12500	14.12500	101.60045				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.22445				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.16818				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.71495				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.04503				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.25115				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.78572				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.48052				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.24811				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.57907				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.32813				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.67500	8.67500	8.67500	107.28756				0.00	0	
Total MMIG04 SPOT										0.00	0	

Contract 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 MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.47492				0.00	2,000,000,000	2,000,000,000
Total MMIG06 SPOT										0.00	2,000,000,000	2,000,000,000
Total For MMIG06										0.00	2,000,000,000	2,000,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.18685				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.61613				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.32500	103.06104	9.32500	103.03523				0.00	0	25,100,000
Total MML02 SPOT										0.00	0	25,100,000
Total For MML02										0.00	0	25,100,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.19837				0.00	1,000,000,000	500,000,000
Total MML03 SPOT										0.00	1,000,000,000	500,000,000
Total For MML03										0.00	1,000,000,000	500,000,000
MML04 On 15/03/2028 Spot Bond			9.57500	94.12219	9.57500	94.01593				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.63905				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.00000	103.89471	10.00000	103.86671				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.50702				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.05537				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.46237				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.03830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.74663				0.00	10,000,000	5,000,00
Total MTN17 SPOT										0.00	10,000,000	5,000,00
Total For MTN17										0.00	10,000,000	5,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.03891				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.65326				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.89253				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.74582				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.32420				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.27000	99.27874	9.27000	99.25389				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.33715				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.99086				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.12649				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.63217				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN28 On 15/03/2025 Spot Bond					0.00000	101.23862				0.00	14,000,000	7,000,00
Total MTN28 SPOT										0.00	14,000,000	7,000,00
Total For MTN28										0.00	14,000,000	7,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	101.44941				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.28308				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.11405				0.00	0	100,000,00
Total MTN31 SPOT										0.00	0	100,000,00
Total For MTN31										0.00	0	100,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	101.24510				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.58054				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.96762				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.44876				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.28587				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.44914				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.27220				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.27232				0.00	0	
Total MWAR08 SPOT										0.00	0	

Contract 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 MWAR08										0.00	0	
MWAR08 On 22/11/2025 Spot Bond					0.00000	101.22861				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR09 On 22/11/2023 Spot Bond					0.00000	101.14749				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.60152				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.68209				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.75604				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.07500	102.25872	9.07500	102.23397				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.18500	102.95135	10.18500	102.92309				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.94812				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.75224				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.86712				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.74020				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.63974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			8.61500	101.65085	8.61500	101.62755				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			8.82500	102.58748	8.82500	102.56301			229,450,000,000.00		26,000,000	13,000,00
Total NBK16A SPOT									229,450,000,000.00		26,000,000	13,000,00
Total For NBK16A									229,450,000,000.00		26,000,000	13,000,00
NBK17/ On 22/04/2026 Spot Bond			8.95500	107.33605	8.95500	107.31022			0.00		0	300,000,00
Total NBK17A SPOT									0.00		0	300,000,00
Total For NBK17A									0.00		0	300,000,00
NBK20/ On 01/06/2026 Spot Bond			9.05000	107.29600	9.05000	107.26990			0.00		0	16,140,00
Total NBK20A SPOT									0.00		0	16,140,00
Total For NBK20A									0.00		0	16,140,00
NBK21/ On 21/07/2027 Spot Bond			9.15000	107.54442	9.15000	107.51785			109,800,000,000.00		12,000,000	206,000,00
Total NBK21A SPOT									109,800,000,000.00		12,000,000	206,000,00
Total For NBK21A									109,800,000,000.00		12,000,000	206,000,00
NBK23/ On 19/11/2025 Spot Bond			7.80300	110.95118	7.80300	110.92773			0.00		0	8,340,00
Total NBK23A SPOT									0.00		0	8,340,00
Total For NBK23A									0.00		0	8,340,00
NBK24/ On 19/11/2027 Spot Bond			8.84500	112.14758	8.84500	112.12076			0.00		0	1,000,000,00
Total NBK24A SPOT									0.00		0	1,000,000,00
Total For NBK24A									0.00		0	1,000,000,00
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.93175			0.00		0	
Total NBK25B SPOT									0.00		0	
Total For NBK25B									0.00		0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	98.33529	100.00000	98.08444			7,200,000,000,000.00		72,000,000	72,000,00
Total NBK26A SPOT									7,200,000,000,000.00		72,000,000	72,000,00
Total For NBK26A									7,200,000,000,000.00		72,000,000	72,000,00
NBK26/ On 22/04/2026 Spot Bond					0.00000	104.41072			0.00		0	
Total NBK26B SPOT									0.00		0	
Total For NBK26B									0.00		0	
NBK27/ On 10/05/2026 Spot Bond			8.77000	111.04901	8.77000	111.02268			0.00		0	
Total NBK27A SPOT									0.00		0	
Total For NBK27A									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28/ On 02/08/2023 Spot Bond			7.83500	102.58278	7.83500	102.56128				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.91500	106.53465	8.91500	106.50898				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.64500	102.15446	8.64500	102.13058				0.00	0	20,400,00
Total NBK30A SPOT										0.00	0	20,400,00
Total For NBK30A										0.00	0	20,400,00
NBK31/ On 09/11/2023 Spot Bond			8.41500	104.58536	8.41500	104.56155			16,830,000,000.00		2,000,000	1,000,00
Total NBK31A SPOT									16,830,000,000.00		2,000,000	1,000,00
Total For NBK31A									16,830,000,000.00		2,000,000	1,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	101.66752				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.26421				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.17613				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.28558				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.09408				0.00	4,000,000	22,000,00
Total NBK43B SPOT										0.00	4,000,000	22,000,00
Total For NBK43B										0.00	4,000,000	22,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.90204				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.24389				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.73742				0.00	0	
Total NBK49B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.01332				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.64011				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.71648				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.66956				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	102.11179				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.89223				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.43298				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.22645				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.99858				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.08614				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.09330				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.33703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.14204				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.19598				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.20563				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.42190				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.17000	101.13427	10.17000	101.10700				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.54671				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.82500	101.27677	9.82500	101.25038				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.54994				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.55495				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.56141				0.00	0	
Total NCLN91 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.96790				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.96790				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.20814				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.45032				0.00	380,000,000	380,000,00
Total NGL05 SPOT										0.00	380,000,000	380,000,00
Total For NGL05										0.00	380,000,000	380,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.80406				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.84682				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.27003				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.38478				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.36386				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.31524				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.93489				0.00	0	11,442,500,00
Total NGLT1B SPOT										0.00	0	11,442,500,00
Total For NGLT1B										0.00	0	11,442,500,00
NGT10: On 25/03/2024 Spot Bond					0.00000	102.30896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.49996				0.00	0	14,983,200,00
Total NGT104 SPOT										0.00	0	14,983,200,00
Total For NGT104										0.00	0	14,983,200,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.70648				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.49375				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.10037				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.39134				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.02749				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.97221				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.42212				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	100.90265				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.81737				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	100.84195				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 11/05/2025 Spot Bond					0.00000	106.41977				0.00	190,000,000	3,125,000,00
Total NHM016 SPOT										0.00	190,000,000	3,125,000,00
Total For NHM016										0.00	190,000,000	3,125,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.63680				0.00	1,800,000,000	900,000,00
Total NHM018 SPOT										0.00	1,800,000,000	900,000,00
Total For NHM018										0.00	1,800,000,000	900,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.09669				0.00	0	160,000,00
Total NHM019 SPOT										0.00	0	160,000,00
Total For NHM019										0.00	0	160,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.87577				0.00	168,000,000	84,000,00
Total NHM020 SPOT										0.00	168,000,000	84,000,00
Total For NHM020										0.00	168,000,000	84,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	103.46721				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.57027				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.76849				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.56000	5.56000	5.56000	231.04718				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	216.04332				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.14500	4.14500	4.14500	165.80738				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.94500	4.94500	4.94500	115.69295				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	

Contract 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 NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.35000	5.35000	5.35000	118.33993				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	165.50568				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	277.02491	3.45000	277.00750				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.05000	4.05000	4.05000	166.08094				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.14500	4.14500	4.14500	219.57877				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.29000	218.14529	4.29000	218.12675				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.37000	92.17805	5.37000	118.06302				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.40753				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	146.48863				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.35522				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.71160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.48419				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.88584				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.49097				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.93151				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.24510				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.02382				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.64368				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.19470				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.00188				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.28205				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	95.67705				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.74950				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.48726				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.27067				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.89262				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.46872				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.56340				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.69636				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.56340				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.30925				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	96.16107				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	

Contract 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 NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.56199				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.53554				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.20500	10.20500	10.20500	102.71400				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.63500	9.63500	9.63500	105.02163				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.66000	9.66000	9.66000	103.69447				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.17729				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	106.16131				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	143.12000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	132.06000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	145.84000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	143.54000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	140.08713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF021 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	
NNF047 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	
NNF041 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	
NNF081 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	
NNF087 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	
NNF085 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	
NNF097 On 30/05/2023 Spot Bond					0.00000	100.95911				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF095 On 17/08/2023 Spot Bond					0.00000	101.20206				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF093 On 30/05/2023 Spot Bond					0.00000	100.94956				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF096 On 30/05/2023 Spot Bond					0.00000	100.95612				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09 On 13/06/2023 Spot Bond					0.00000	100.61627				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09 On 20/06/2023 Spot Bond					0.00000	100.55420				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09 On 20/06/2023 Spot Bond					0.00000	100.55420				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09 On 27/06/2023 Spot Bond					0.00000	100.31372				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09 On 29/03/2028 Spot Bond					0.00000	100.32220				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10 On 30/03/2028 Spot Bond					0.00000	100.29715				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10 On 03/07/2023 Spot Bond					0.00000	100.23536				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	125.19026				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.62271				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.32281				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.22501				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.25836				0.00	0	
Total NQ1A28 SPOT										0.00	0	

Contract 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 NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.27191				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.66579				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.27930				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.35313				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.29899				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.42819				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.12964				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.83000	214.46589	4.83000	214.44437			9,660,000,000.00	2,000,000	111,000,000	
Total NRA023 SPOT									9,660,000,000.00	2,000,000	111,000,000	
Total For NRA023									9,660,000,000.00	2,000,000	111,000,000	
NRA02 On 30/11/2028 Spot Bond			10.93500	109.93314	10.93500	109.90099			87,480,000,000.00	8,000,000	424,000,000	
Total NRA028 SPOT									87,480,000,000.00	8,000,000	424,000,000	
Total For NRA028									87,480,000,000.00	8,000,000	424,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.46192	100.00000	17.42306			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.29615			0.00	0	0	
Total NTC26 SPOT									0.00	0	0	
Total For NTC26									0.00	0	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.74808			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 NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.23895				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.79514				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.49575				0.00	2,400,000,000	800,000,000
Total NTC34 SPOT										0.00	2,400,000,000	800,000,000
Total For NTC34										0.00	2,400,000,000	800,000,000
NTC35 On 07/09/2025 Spot Bond					0.00000	100.89888				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.19731				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.02461				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.47512				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.37944				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.55553				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.09500	105.77633	8.09500	105.75352				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			8.57500	106.88062	8.57500	106.85624				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	101.32097				0.00	0	200,000,00
Total OML11 SPOT										0.00	0	200,000,00
Total For OML11										0.00	0	200,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	103.28347				0.00	118,000,000	59,000,00
Total OML12 SPOT										0.00	118,000,000	59,000,00
Total For OML12										0.00	118,000,000	59,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.44255				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.03162				0.00	1,000,000,000	500,000,00
Total OML14 SPOT										0.00	1,000,000,000	500,000,00
Total For OML14										0.00	1,000,000,000	500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	101.78025				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.09444				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.30786				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.72235				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.00836				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.65938				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.83346				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.84881				0.00	0	
Total PEP06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.05259				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.09445				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.06468				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.08264				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.50000	109.48115	8.42500	109.69898			572,722,241,100,000.00	5,126,202,616,600	5,519,025,559,00	
Total R186 SPOT									7,722,241,100,000.00	126,202,616,600	519,025,559,00	
Total For R186									7,722,241,100,000.00	126,202,616,600	519,025,559,00	
R197 On 07/12/2023 Spot Bond			3.18000	334.25863	3.18000	334.24006			227,705,808,000,000.00	71,605,600,000	508,079,999,90	
Total R197 SPOT									7,705,808,000,000.00	71,605,600,000	508,079,999,90	
Total For R197									7,705,808,000,000.00	71,605,600,000	508,079,999,90	
R202 On 07/12/2033 Spot Bond			4.57000	251.40214	4.56000	251.59478			14,567,135,947,000.00	3,187,557,100	75,365,444,58	
Total R202 SPOT									14,567,135,947,000.00	3,187,557,100	75,365,444,58	
Total For R202									14,567,135,947,000.00	3,187,557,100	75,365,444,58	
R2030 On 31/01/2030 Spot Bond			9.91000	92.30245	9.82000	92.69078			281,684,200,020,000.00	1,670,200,222,000	1,194,640,063,20	
Total R2030 SPOT									11,684,200,020,000.00	670,200,222,000	194,640,063,20	
Total For R2030									11,684,200,020,000.00	670,200,222,000	194,640,063,20	
R2032 On 31/03/2032 Spot Bond			10.61500	86.84614	10.51500	87.34123			097,034,057,449,000.00	2,175,886,392,600	1,560,267,776,70	
Total R2032 SPOT									17,034,057,449,000.00	175,886,392,600	560,267,776,70	
Total For R2032									17,034,057,449,000.00	175,886,392,600	560,267,776,70	
R2035 On 28/02/2035 Spot Bond			11.28500	85.50427	11.16500	86.17051			657,605,715,640,500.00	2,539,442,243,300	1,613,734,885,40	
Total R2035 SPOT									17,605,715,640,500.00	539,442,243,300	613,734,885,40	
Total For R2035									17,605,715,640,500.00	539,442,243,300	613,734,885,40	
R2037 On 31/01/2037 Spot Bond			11.55500	80.85799	11.43500	81.52732			029,514,023,432,500.00	2,339,205,021,500	1,546,191,638,20	
Total R2037 SPOT									19,514,023,432,500.00	339,205,021,500	546,191,638,20	
Total For R2037									19,514,023,432,500.00	339,205,021,500	546,191,638,20	
R2040 On 31/01/2040 Spot Bond			11.80000	81.51336	11.67000	82.28321			326,671,366,160,000.00	875,141,641,200	1,038,802,569,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2040 SPOT									26,671,366,160,000.00	875,141,641,200	038,802,569,10
Total For R2040									26,671,366,160,000.00	875,141,641,200	038,802,569,10
R2044 On 31/01/2044 Spot Bond			11.87000	77.83807	11.74000	78.61555			534,943,550,734,000.00	1,308,756,828,200	2,227,364,814,60
Total R2044 SPOT									14,943,550,734,000.00	308,756,828,200	227,364,814,60
Total For R2044									14,943,550,734,000.00	308,756,828,200	227,364,814,60
R2048 On 28/02/2048 Spot Bond			11.83000	76.50346	11.70000	77.29935			820,300,708,922,000.00	2,858,858,893,400	5,771,663,250,90
Total R2048 SPOT									20,300,708,922,000.00	858,858,893,400	771,663,250,90
Total For R2048									20,300,708,922,000.00	858,858,893,400	771,663,250,90
R2053 On 31/03/2053 Spot Bond			100.00000	11.99125	100.00000	11.96471			180,000,000,000,000.00	351,800,000,000	375,881,900,00
Total R2053 SPOT									10,000,000,000,000.00	351,800,000,000	375,881,900,00
Total For R2053									10,000,000,000,000.00	351,800,000,000	375,881,900,00
R209 On 31/03/2036 Spot Bond			11.31500	66.21788	11.20000	66.77984			369,906,090,642,000.00	828,095,986,800	760,499,473,30
Total R209 SPOT									19,906,090,642,000.00	828,095,986,800	760,499,473,30
Total For R209									19,906,090,642,000.00	828,095,986,800	760,499,473,30
R210 On 31/03/2028 Spot Bond			3.79000	223.19665	3.79000	223.18067			367,385,149,703,000.00	96,935,395,700	293,479,096,90
Total R210 SPOT									17,385,149,703,000.00	96,935,395,700	293,479,096,90
Total For R210									17,385,149,703,000.00	96,935,395,700	293,479,096,90
R213 On 28/02/2031 Spot Bond			10.34000	83.13656	10.24000	83.58391			968,335,594,114,000.00	1,350,902,862,100	1,178,798,948,50
Total R213 SPOT									18,335,594,114,000.00	350,902,862,100	178,798,948,50
Total For R213									18,335,594,114,000.00	350,902,862,100	178,798,948,50
R214 On 28/02/2041 Spot Bond			11.67000	62.30787	11.54000	62.96139			740,253,791,034,000.00	320,501,610,200	496,498,966,00
Total R214 SPOT									10,253,791,034,000.00	320,501,610,200	496,498,966,00
Total For R214									10,253,791,034,000.00	320,501,610,200	496,498,966,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.34408			0.00	28,000,000	14,000,00
Total RDFB15 SPOT									0.00	28,000,000	14,000,00
Total For RDFB15									0.00	28,000,000	14,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.77108			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.04403			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.86840			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									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
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.86222				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.58966				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.39694				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.68291				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.74932				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.26108				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.49468				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.51237				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.80460				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.81216				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.98526				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.73240				0.00	0	
Total RED151 SPOT										0.00	0	

Contract 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 RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.23868				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17: On 14/11/2025 Spot Bond					0.00000	101.83553				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.01493				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.56057				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2023 Spot Bond					0.00000	101.22623				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.05621				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.84750				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.83694				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	101.93096				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	99.96260				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	102.01872				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53: On 20/09/2025 Spot Bond					0.00000	100.54443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.99982				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.85497				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.65544				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.43100				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.63358				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.51868				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.51675				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.54322				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.53677				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.57226				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.56581				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.64313				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.63669				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.69178				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.35500	103.33889	9.35500	103.31293			299,360,000,000.00		32,000,000	386,000,000
Total RW23 SPOT									299,360,000,000.00		32,000,000	386,000,000
Total For RW23									299,360,000,000.00		32,000,000	386,000,000
RW28 On 10/12/2028 Spot Bond			11.33500	99.02557	11.33500	98.99558			0.00		0	70,000,000
Total RW28 SPOT									0.00		0	70,000,000
Total For RW28									0.00		0	70,000,000
RW31 On 30/06/2031 Spot Bond			11.54000	98.58543	11.54000	98.55504			0.00		0	
Total RW31 SPOT									0.00		0	
Total For RW31									0.00		0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.83997			0.00		0	
Total RWL26 SPOT									0.00		0	
Total For RWL26									0.00		0	
RWL28 On 30/06/2028 Spot Bond			10.50000	99.63951	10.50000	99.61150			0.00		0	
Total RWL28 SPOT									0.00		0	
Total For RWL28									0.00		0	
SBK24/JIBAR 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	101.86367			0.00		0	
Total SBN02 SPOT									0.00		0	
Total For SBN02									0.00		0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.19458			0.00		0	
Total SBN03 SPOT									0.00		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 SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.14000	106.54795	9.14000	106.52164			0.00	0	29,900,00
Total SBS20 SPOT									0.00	0	29,900,00
Total For SBS20									0.00	0	29,900,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.86368			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.74500	102.57659	8.74500	102.55235			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.15000	100.63104	9.15000	100.60616			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.42500	104.49790	9.42500	104.47146			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.11500	101.99268	9.11500	101.96798			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.06000	101.90753	9.06000	101.88258		108,720,000,000.00		12,000,000	6,000,00
Total SBS38 SPOT								108,720,000,000.00		12,000,000	6,000,00
Total For SBS38								108,720,000,000.00		12,000,000	6,000,00
SBS39 On 29/01/2030 Spot Bond			10.14500	99.88406	10.14500	99.85675			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.08000	107.99605	9.08000	107.96956			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.52000	109.29083	9.52000	109.26275			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.04500	9.04500	9.04500	102.47052		10,401,750,000,000.00		1,150,000,000	1,150,000,00
Total SBS51 SPOT								10,401,750,000,000.00		1,150,000,000	1,150,000,00
Total For SBS51								10,401,750,000,000.00		1,150,000,000	1,150,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	104.19333			0.00	1,000,000,000	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 SBS52 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS52										0.00	1,000,000,000	500,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	104.22688				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.67723				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.13582				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	102.10238				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.47548				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.61458				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.65355				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.90420				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.56638				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.99743				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	102.04279				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS71 On 02/02/2027 Spot Bond					0.00000	101.79388				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.15149				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	102.10962				0.00	1,000,000,000	500,000,000
Total SBS74 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS74										0.00	1,000,000,000	500,000,000
SBS75 On 26/04/2027 Spot Bond					0.00000	102.51670				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.43871				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.21727				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.95837				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.59303				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.54000	9.54000	9.54000	100.24225			629,640,000,000.00		66,000,000	33,000,000
Total SBS80 SPOT									629,640,000,000.00		66,000,000	33,000,000
Total For SBS80									629,640,000,000.00		66,000,000	33,000,000
SBSI11 On 07/12/2023 Spot Bond			4.08000	332.38739	4.08000	332.36084			0.00		0	
Total SBSI11 SPOT									0.00		0	
Total For SBSI11									0.00		0	
SBSI14 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	235.98949			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.09841				0.00	0	
Total SBSS01 SPOT										0.00	0	

Contract 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 SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.48606			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	102.72198			0.00	0	5,000,000,00
Total SBT103 SPOT									0.00	0	5,000,000,00
Total For SBT103									0.00	0	5,000,000,00
SBT10: On 30/09/2025 Spot Bond					0.00000	104.56656			0.00	0	80,000,00
Total SBT104 SPOT									0.00	0	80,000,00
Total For SBT104									0.00	0	80,000,00
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT10: On 31/12/2026 Spot Bond					0.00000	103.66613			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	102.78488			0.00	0	
Total SBT107 SPOT									0.00	0	
Total For SBT107									0.00	0	
SBT10: On 13/07/2027 Spot Bond					0.00000	102.45807			0.00	0	
Total SBT108 SPOT									0.00	0	
Total For SBT108									0.00	0	
SBT10: On 31/12/2027 Spot Bond					0.00000	100.65864			0.00	0	
Total SBT109 SPOT									0.00	0	
Total For SBT109									0.00	0	
SBT20: On 03/12/2023 Spot Bond					0.00000	101.72011			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT20: On 03/12/2023 Spot Bond			9.31000	104.40268	9.31000	104.37658			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT20: On 16/04/2024 Spot Bond					0.00000	99.84371			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT20: On 31/01/2025 Spot Bond					0.00000	102.86013			0.00	1,000,000,000	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 SBT206 SPOT										0.00	1,000,000,000	500,000,000
Total For SBT206										0.00	1,000,000,000	500,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	104.64044				0.00	5,840,000,000	1,460,000,000
Total SBT207 SPOT										0.00	5,840,000,000	1,460,000,000
Total For SBT207										0.00	5,840,000,000	1,460,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.44801				0.00	0	0
Total SBT208 SPOT										0.00	0	0
Total For SBT208										0.00	0	0
SBT209 On 29/06/2026 Spot Bond					0.00000	101.60090				0.00	0	0
Total SBT209 SPOT										0.00	0	0
Total For SBT209										0.00	0	0
SLI5 On 16/08/2026 Spot Bond					0.00000	102.05335				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	101.82470				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			9.37500	97.36226	9.37500	97.33763				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	101.62726				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	101.42029				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	101.40477				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	101.45109				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	101.48226				0.00	0	0
Total SLRB6 SPOT										0.00	0	0
Total For SLRB6										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
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.46674				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.43574				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.48204				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.51322				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.50545				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.49766				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.54392				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.10000	99.95016	9.10000	99.97507				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.07558				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.81795				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.17925				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.21212				0.00	0	
Total SOL01 SPOT										0.00	0	

Contract 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 SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.41024				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.67265				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.15877				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.17537				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.16015				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.17939				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.89682				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.28557				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.01693				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.37346				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.54408				0.00	16,000,000	8,000,00
Total SPG010 SPOT										0.00	16,000,000	8,000,00
Total For SPG010										0.00	16,000,000	8,000,00
SPG01 On 12/07/2025 Spot Bond					0.00000	100.22563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	100.28573				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.02369				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.26276				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.66135				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.98431				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	163.68208				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.40000	109.80491	8.40000	109.78009				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.73000	86.05726	9.73000	86.03506				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.09192				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.55825				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.85500	100.46175	8.85500	100.43841				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			5.30000	119.04908	5.30000	119.03559				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.65736				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.86252				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.53279				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.21000	4.21000	4.21000	332.09099				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.29500	4.29500	4.29500	165.37660				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	116.28179				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.89500	4.89500	4.89500	116.01145				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.97000	4.97000	4.97000	211.46253				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.07174				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.05862				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.67832				0.00	0	
Total SSN073 SPOT										0.00	0	

Contract 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 SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.66736				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07 On 15/06/2028 Spot Bond					0.00000	108.80984				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.93306				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07 On 19/06/2023 Spot Bond					0.00000	100.54655				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07 On 13/07/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	101.11423				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.76189				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	101.66476				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.43500	5.43500	5.43500	233.50265				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.68328				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	100.28903				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.89455				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.48500	89.71947	10.48500	89.69414				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.56105				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.95000	211.67688	4.95000	211.65518				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.51000	232.05306	5.51000	232.02563				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.13977				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/06/2023 Spot Bond					0.00000	100.71918				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.92746				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 27/10/2023 Spot Bond					0.00000	98.29077				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	98.03416				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 09/11/2023 Spot Bond					0.00000	98.42070				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15(On 21/02/2024 Spot Bond			7.14500	7.14500	7.14500	101.18887				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.76881				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	99.90982				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	105.16025				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.64041	113.20267	4.64041	113.19198				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.64443	47.98823	4.64443	115.57013				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.44239				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.72987				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	101.15155				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18(On 28/04/2023 Spot Bond					0.00000	101.68603				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18(On 17/05/2023 Spot Bond					0.00000	101.19461				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18(On 22/05/2023 Spot Bond					0.00000	101.10479				0.00	0	
Total SSN186 SPOT										0.00	0	

Contract 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 SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.10479				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.07175				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.07175				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	100.94717				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	100.61298				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.59685				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.59685				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	100.47873				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.47221				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.35338				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	102.40353				0.00	96,000,000	48,000,000
Total SST202 SPOT										0.00	96,000,000	48,000,000
Total For SST202										0.00	96,000,000	48,000,000
SST20: On 03/03/2028 Spot Bond					0.00000	101.00303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.77737				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.87451				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.91500	100.52161	8.91500	100.49766				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.23404				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.22019				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.16831				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.24485				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.19454				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.93168				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.19454				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.04500	101.44321	7.04500	101.42380				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A32 On 21/02/2026 Spot Bond			7.55500	101.51124	7.55500	101.49044				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.10691				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.17400				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.20152				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.19461				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.12500	102.48305	9.12500	102.45780				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.52333				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.65053				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.12437				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.09172				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.39387				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.79744				0.00	0	
Total TFS159 SPOT										0.00	0	

Contract 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 TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.38302				0.00	0	10,000,000,00
Total TFS162 SPOT										0.00	0	10,000,000,00
Total For TFS162										0.00	0	10,000,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	99.91944				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.84426				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.95012				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.23009				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.29327				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.85636				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.95791				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.14070				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.23341				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.65228				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.77111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS17€ On 13/03/2026 Spot Bond					0.00000	100.64806				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	100.66224				0.00	9,000,000,000	4,500,000,000
Total TFS176 SPOT										0.00	9,000,000,000	4,500,000,000
Total For TFS176										0.00	9,000,000,000	4,500,000,000
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.19478				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.32500	101.40945	8.32500	101.38661				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.20170				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.19754				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.59500	101.03195	5.59500	101.01655				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.22800				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.40343				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.28059				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	101.27090				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.33730				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.31932				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.56806				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.68536				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.61637				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.25674				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.23601				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.22910				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.30649				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.27471				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.27056				0.00	0	
Total TH17C3 SPOT										0.00	0	

Contract 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 TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.56043				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.50940				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.47768				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/02/2024 Spot Bond					0.00000	101.11581				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.22918				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.04575				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.32595				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.29831				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.46406				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.43645				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.11727				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.11585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.98500	101.79612	8.98500	101.77181				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.66555				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	99.75353				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.89500	100.45099	8.89500	100.42698				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.11148				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.47078				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.43050				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.92083				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.83929				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.47500	105.43767	9.47500	105.41071				0.00	0	510,460,00
Total TN23 SPOT										0.00	0	510,460,00
Total For TN23										0.00	0	510,460,00
TN23/R On 06/11/2023 Spot Bond			100.00000	72.02798	100.00000	71.86681				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			9.57500	101.23935	9.57500	101.21319			32,899,305,510,000.00	3,435,958,800	1,756,478,60
Total TN25 SPOT									12,899,305,510,000.00	3,435,958,800	1,756,478,60
Total For TN25									12,899,305,510,000.00	3,435,958,800	1,756,478,60
TN25/R On 19/08/2025 Spot Bond			100.00000	24.17176	100.00000	24.11767			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.94500	96.47701	10.94500	96.44861			59,267,582,154,000.00	5,415,037,200	21,653,977,80
Total TN27 SPOT									19,267,582,154,000.00	5,415,037,200	21,653,977,80
Total For TN27									19,267,582,154,000.00	5,415,037,200	21,653,977,80
TN27/R On 14/11/2027 Spot Bond			100.00000	14.69801	100.00000	14.66511			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.75000	99.76015	10.75000	99.73130			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.38000	95.78343	11.38000	95.75446			20,596,427,572,000.00	1,809,879,400	926,005,80
Total TN30 SPOT									10,596,427,572,000.00	1,809,879,400	926,005,80
Total For TN30									10,596,427,572,000.00	1,809,879,400	926,005,80
TN30/R On 09/10/2030 Spot Bond			8.00000	114.02011	8.00000	113.99567			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.37200	96.02383	12.37200	95.99199			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.71000	86.50935	12.71000	86.48024			16,355,965,180,000.00	1,286,858,000	887,820,90
Total TN40 SPOT									16,355,965,180,000.00	1,286,858,000	887,820,90
Total For TN40									16,355,965,180,000.00	1,286,858,000	887,820,90
TN40/R On 09/10/2040 Spot Bond			10.75000	100.14315	10.75000	100.11450			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.69822			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.80195			0.00	0	
Total TNF27 SPOT									0.00	0	

Contract 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 TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.88000	104.38657	5.88000	103.62996			0.00	0	130,000,00
Total TNI33 SPOT									0.00	0	130,000,00
Total For TNI33									0.00	0	130,000,00
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.66087			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.51300			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.51994			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.52963			0.00	20,000,000	10,000,00
Total TR5A22 SPOT									0.00	20,000,000	10,000,00
Total For TR5A22									0.00	20,000,000	10,000,00
TR5A31 On 20/06/2026 Spot Bond			7.44500	102.84825	7.44500	102.82760			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	99.99968			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.85500	100.37056	8.85500	100.34680		17,710,000,000.00	2,000,000	1,000,00	
Total TRA4A4 SPOT								17,710,000,000.00	2,000,000	1,000,00	
Total For TRA4A4								17,710,000,000.00	2,000,000	1,000,00	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	99.99968			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.45500	100.17776	8.45500	100.15510			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	98.96951			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	100.30167			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.56576				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.54641				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.67199				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.67199				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.44641				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	92.94871				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.24897				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.23881				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.78433				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC43 On 17/04/2023 Spot Bond					0.00000	99.91186				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	99.91676				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.59972				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.98990				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.90076				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.18656				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.79466				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.34523				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.74500	102.46068	10.74500	102.43154				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.36613				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.41424				0.00	0	
Total UU1A02 SPOT										0.00	0	

Contract 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 UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.38938				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.48997				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.35839				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.51319				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.33500	10.33500	10.33500	103.12245				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.51319				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.55033				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.71429				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.74521				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.69883				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.83257				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.24941				0.00	0	300,000,00

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 VKE14 SPOT									0.00	0	300,000,00
Total For VKE14									0.00	0	300,000,00
VKE16 On 14/02/2025 Spot Bond					0.00000	102.10490			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.02074			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.41165			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.05567			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.46443			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									3.04e+017	024,748,739,900	367,321,073,88
Total for SPOT :									3.04e+017	024,748,739,900	367,321,073,88
Total Futures									3.04e+017	024,749,086,356	367,322,447,54
Total Options									0.00	0	124,77
Grand Total:									3.04e+017	024,749,086,356	367,322,572,31