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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2023

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			12.15000	74.11533	12.14655	74.13150			0.00	0	
ES33 On 03/08/2023 Bond Future			12.31086	75.56669	12.28113	75.70310			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.44764	73.41345	12.41663	73.55291			0.00	0	
ES33 On 01/02/2024 Bond Future			12.58716	75.04606	12.55481	75.18860			0.00	0	
ES33 On 02/05/2024 Bond Future			12.72453	72.94448	12.69078	73.09021			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.60500	70.95697	12.59646	71.00307			0.00	0	
ES42 On 03/08/2023 Bond Future			12.77477	72.24104	12.72428	72.50836			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.90513	69.54967	12.85262	69.82285			0.00	0	
ES42 On 01/02/2024 Bond Future			13.03150	71.09643	12.97696	71.37563			0.00	0	
ES42 On 02/05/2024 Bond Future			13.16080	68.44219	13.10406	68.72776			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			168.85964	168.85964	168.81304	168.81304			825,554,779.96	4,889	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2025	On	03/08/2023	Bond Future			170.67043	170.67043	170.62379	170.62379			0.00	0	6,11
I2025	On	02/11/2023	Bond Future			174.38395	174.38395	174.33640	174.33640			0.00	0	
I2025	On	01/02/2024	Bond Future			176.44373	176.44373	176.39524	176.39524			0.00	0	
I2025	On	02/05/2024	Bond Future			180.43596	180.43596	180.38634	180.38634			0.00	0	
Total I2025 Future												825,554,779.96	4,889	6,11
Total For I2025												825,554,779.96	4,889	6,11
I2029	On	04/05/2023	Bond Future			122.59415	122.59415	122.44485	122.44485			148,706,703.95	1,213	
I2029	On	03/08/2023	Bond Future			125.19249	125.19249	125.04066	125.04066			0.00	0	1,91
I2029	On	02/11/2023	Bond Future			126.56989	126.56989	126.41488	126.41488			0.00	0	
I2029	On	01/02/2024	Bond Future			129.38447	129.38447	129.22605	129.22605			0.00	0	
I2029	On	02/05/2024	Bond Future			130.92488	130.92488	130.76296	130.76296			0.00	0	
Total I2029 Future												148,706,703.95	1,213	1,91
Total For I2029												148,706,703.95	1,213	1,91
I2033	On	04/05/2023	Bond Future			116.52590	116.52590	116.45935	116.45935			43,464,160.70	373	
I2033	On	03/08/2023	Bond Future			118.63625	118.63625	118.92830	118.92830			0.00	0	7,34
I2033	On	02/11/2023	Bond Future			119.77829	119.77829	120.07677	120.07677			0.00	0	
I2033	On	01/02/2024	Bond Future			122.44184	122.44184	122.74699	122.74699			0.00	0	
I2033	On	02/05/2024	Bond Future			123.72942	123.72942	124.04154	124.04154			0.00	0	
Total I2033 Future												43,464,160.70	373	7,34
Total For I2033												43,464,160.70	373	7,34
I2038	On	04/05/2023	Bond Future			129.36566	129.36566	129.42352	129.42352			344,242,021.26	2,661	
I2038	On	03/08/2023	Bond Future			130.11830	130.11830	130.17817	130.17817			0.00	0	3,10
I2038	On	02/11/2023	Bond Future			132.94950	132.94950	133.01074	133.01074			0.00	0	1,34
I2038	On	01/02/2024	Bond Future			133.86069	133.86069	133.92345	133.92345			0.00	0	
I2038	On	02/05/2024	Bond Future			136.88937	136.88937	136.95354	136.95354			0.00	0	
Total I2038 Future												344,242,021.26	2,661	4,44
Total For I2038												344,242,021.26	2,661	4,44
I2046	On	04/05/2023	Bond Future			113.63382	113.63382	113.52744	113.52744			1,164,633,021.18	10,249	
I2046	On	03/08/2023	Bond Future			115.74793	115.74793	115.93417	115.93417			0.00	0	12,94
I2046	On	02/11/2023	Bond Future			116.15055	116.15055	116.34089	116.34089			0.00	0	4,21
I2046	On	01/02/2024	Bond Future			118.73350	118.73350	118.92810	118.92810			0.00	0	
I2046	On	02/05/2024	Bond Future			119.24032	119.24032	119.43946	119.43946			0.00	0	
Total I2046 Future												1,164,633,021.18	10,249	17,11
Total For I2046												1,164,633,021.18	10,249	17,11
I2050	On	04/05/2023	Bond Future			116.09876	116.09876	115.98046	115.98046			1,142,876,193.44	9,844	
I2050	On	03/08/2023	Bond Future			116.34493	116.34493	116.22486	116.22486			0.00	0	10,51
I2050	On	02/11/2023	Bond Future			118.87651	118.87651	118.75384	118.75384			0.00	0	3,14
I2050	On	01/02/2024	Bond Future			119.24360	119.24360	119.11816	119.11816			0.00	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
I2050	On	02/05/2024	Bond Future			121.94155	121.94155	121.81324	121.81324			0.00	0	
Total I2050 Future												1,142,876,193.44	9,844	13,72
Total For I2050												1,142,876,193.44	9,844	13,72
R186	On	04/05/2023	Bond Future			8.73500	109.36545	8.77056	109.25352		4.99	4,291,500,258.00	39,240	
R186	On	03/08/2023	Bond Future			8.75120	106.36422	8.79512	106.23451		4.79	0.00	0	85,18
R186	On	02/11/2023	Bond Future			8.75134	108.65324	8.79936	108.52079		4.44	0.00	0	16,38
R186	On	01/02/2024	Bond Future			8.73136	105.73509	8.78419	105.59977		4.25	0.00	0	
R186	On	02/05/2024	Bond Future			8.68967	108.10436	8.74825	107.96598		3.64	0.00	0	
Total R186 Future												4,291,500,258.00	39,240	101,57
R186	On	04/05/2023	Bond Future	8.82	Call			210.02000	0.21002	267,300	5.10	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			54.65000	0.05465	0,000	5.10	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			232.93000	0.23293	298,690	5.11	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			46.17000	0.04617	0,000	5.11	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			256.90000	0.25690	330,060	5.13	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			38.77000	0.03877	0,000	5.13	0.00	0	
R186	On	04/05/2023	Bond Future		Call			9,253.52000	9.25352	9,365,450	7.30	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	7.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			0.00000	0.00000	0,000	4.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Put			1,301.37000	1.30137	1,189,440	4.30	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			234.47000	0.23447	211,140	5.22	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,972.95000	2.97295	3,079,650	5.23	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			230.44000	0.23044	207,430	5.23	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,997.52000	2.99752	3,104,540	5.23	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			226.47000	0.22647	203,780	5.23	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,948.43000	2.94843	3,054,810	5.22	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,390.87000	2.39087	2,478,010	4.75	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			778.88000	0.77888	733,570	4.75	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,410.27000	2.41027	2,497,750	4.75	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			771.26000	0.77126	726,290	4.75	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,942.68000	1.94268	2,021,180	4.62	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			981.91000	0.98191	927,960	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,627.47000	4.62747	4,740,370	5.30	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			278.47000	0.27847	258,920	5.30	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			2,371.25000	2.37125	2,458,050	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			786.29000	0.78629	740,640	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			921.05000	0.92105	875,180	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,776.47000	2.77647	2,866,180	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			914.57000	0.91457	868,960	4.66	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,739.76000	2.73976	2,828,940	4.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R186	On	01/02/2024	Bond Future	9.50	Put		927.91000	0.92791	881,770	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		2,757.93000	2.75793	2,847,380	4.65	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		727.31000	0.72731	770,390	3.34	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,512.50000	2.51250	2,417,200	3.34	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		735.87000	0.73587	779,290	3.34	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,496.94000	2.49694	2,401,980	3.34	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		718.82000	0.71882	761,550	3.33	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,528.13000	2.52813	2,432,480	3.33	0.00	0	
Total R186 Option											0.00	0	3,43
Total For R186											4,291,500,258.00	39,240	105,00
R197	On	04/05/2023	Bond Future			336.96407	336.96407	336.96459	336.96459		104,121,897.63	309	
R197	On	03/08/2023	Bond Future			334.99203	334.99203	334.99442	334.99442		0.00	0	
R197	On	02/11/2023	Bond Future			342.28094	342.28094	342.28358	342.28358		0.00	0	
Total R197 Future											104,121,897.63	309	1
Total For R197											104,121,897.63	309	1
R202	On	04/05/2023	Bond Future			252.64365	252.64365	252.07033	252.07033		1,134,875,275.80	4,492	
R202	On	03/08/2023	Bond Future			253.15758	253.15758	252.57327	252.57327		0.00	0	5,4
R202	On	02/11/2023	Bond Future			258.66565	258.66565	258.06906	258.06906		0.00	0	
R202	On	01/02/2024	Bond Future			259.38838	259.38838	258.77862	258.77862		0.00	0	
R202	On	02/05/2024	Bond Future			265.25727	265.25727	264.63359	264.63359		0.00	0	
Total R202 Future											1,134,875,275.80	4,492	5,4
Total For R202											1,134,875,275.80	4,492	5,4
R2030	On	04/05/2023	Bond Future			10.08000	92.15271	10.11108	92.01312	8.67	1,233,832,634.19	13,389	
R2030	On	03/08/2023	Bond Future			10.17558	90.02960	10.19765	89.93349	8.81	776,505,300.00	8,625	94,8
R2030	On	02/11/2023	Bond Future			10.24618	91.96721	10.26939	91.86907	8.58	0.00	0	
R2030	On	01/02/2024	Bond Future			10.31372	89.98562	10.33819	89.88536	8.42	0.00	0	
R2030	On	02/05/2024	Bond Future			10.38279	92.00194	10.40863	91.89943	7.66	0.00	0	
Total R2030 Future											2,010,337,934.19	22,014	94,9
R2030	On	04/05/2023	Bond Future	12.50	Put		0.00000	0.00000	0,000	13.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call		10,227.20000	10.22720	10,366,790	13.13	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		0.00000	0.00000	0,000	11.36	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		6,460.34000	6.46034	6,599,930	11.90	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		2,006.81000	2.00681	1,867,220	6.84	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		8,153.06000	8.15306	8,292,650	12.72	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		0.00000	0.00000	0,000	12.72	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		9,957.14000	9.95714	10,096,730	13.13	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		0.00000	0.00000	0,000	9.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,898.85000	1.89885	2,038,440	9.47	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 Intert
R2030 On 04/05/2023 Bond Future	12.57	Put			0.00000	0.00000	0,000	13.13		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			2,377.65000	2.37765	2,517,240	9.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Put			0.00000	0.00000	0,000	9.76		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,307.07000	5.30707	5,446,660	11.36		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			517.04000	0.51704	360,560	7.89		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,372.84000	1.37284	1,512,330	9.15		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			0.00000	0.00000	0,000	11.90		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,811.44000	1.81144	1,951,030	9.42		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			0.00000	0.00000	0,000	9.42		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,855.16000	1.85516	1,994,750	9.45		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			0.00000	0.00000	0,000	6.84		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			0.10000	0.00010	0,000	9.15		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			0.00000	0.00000	0,000	9.47		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			0.00000	0.00000	0,000	7.13		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			1,501.11000	1.50111	1,361,520	7.13		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			16.89000	0.01689	0,000	7.89		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			0.00000	0.00000	0,000	7.29		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Put			5,019.80000	5.01980	4,880,210	7.29		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			0.00000	0.00000	0,000	6.63		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			2,423.19000	2.42319	2,283,600	6.63		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,720.73000	9.72073	9,814,310	10.75		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			28.61000	0.02861	26,080	10.75		0.00	0	1,0'
R2030 On 03/08/2023 Bond Future	10.40	Call			2,076.09000	2.07609	2,125,250	8.93		0.00	0	1,0'
R2030 On 03/08/2023 Bond Future	10.40	Put			1,200.89000	1.20089	1,153,940	8.93		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,780.41000	2.78041	2,839,380	9.14		0.00	0	3'
R2030 On 03/08/2023 Bond Future	11.35	Put			283.02000	0.28302	266,300	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,162.41000	5.16241	5,242,010	9.83		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			838.69000	0.83869	801,550	9.14		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,090.34000	5.09034	5,169,520	9.81		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			287.55000	0.28755	270,620	9.81		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			278.46000	0.27846	261,950	9.83		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			10,825.42000	10.82542	10,920,200	10.75		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			13.42000	0.01342	12,090	10.75		0.00	0	3'
R2030 On 03/08/2023 Bond Future	11.35	Call			5,126.40000	5.12640	5,205,790	9.82		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,362.67000	1.36267	1,324,010	9.03		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,639.36000	3.63936	3,699,090	9.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,350.08000	1.35008	1,311,670	9.04		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			998.83000	0.99883	1,023,490	8.28		0.00	0	8'
R2030 On 02/11/2023 Bond Future	9.57	Put			4,015.90000	4.01590	3,942,420	8.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,810.47000	1.81047	1,849,090	8.47		0.00	0	8'

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/11/2023	Bond Future	11.57	Call		5.95269000	5.95269	6,028,300	9.73	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put		661.72000	0.66172	639,190	9.73	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call		3,582.78000	3.58278	3,642,010	9.03	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,375.36000	1.37536	1,336,450	9.03	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,611.03000	3.61103	3,670,510	9.03	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,657.95000	2.65795	2,598,430	8.47	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call		2,033.90000	2.03390	2,074,250	8.16	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		3,140.40000	3.14040	3,080,490	8.16	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,112.54000	5.11254	5,181,270	9.07	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,241.52000	1.24152	1,209,990	9.07	0.00	0	1,300
R2030	On	01/02/2024	Bond Future	11.35	Call		5,230.06000	5.23006	5,299,510	9.10	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,204.23000	1.20423	1,173,420	9.10	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,237.57000	1.23757	1,265,660	7.99	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,452.77000	4.45277	4,380,600	7.99	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,782.99000	1.78299	1,819,790	8.10	0.00	0	1,300
R2030	On	01/02/2024	Bond Future	9.93	Put		3,473.86000	3.47386	3,410,400	8.10	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		680.15000	0.68015	660,600	9.75	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,259.67000	5.25967	5,329,300	9.11	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,195.20000	1.19520	1,164,570	9.11	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,289.09000	5.28909	5,358,900	9.12	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,185.99000	1.18599	1,155,540	9.12	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,544.76000	7.54476	7,625,470	9.75	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,667.94000	1.66794	1,703,150	7.28	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,080.62000	4.08062	4,013,320	7.28	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,683.62000	1.68362	1,719,060	7.29	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,055.34000	4.05534	3,988,270	7.29	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,699.38000	1.69938	1,735,050	7.29	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,030.16000	4.03016	3,963,320	7.29	0.00	0	
Total R2030 Option											0.00	0	9,040
Total For R2030											2,010,337,934.19	22,014	103,950
R2032	On	04/05/2023	Bond Future			10.77000	86.66766	10.79615	86.53462	10.29	6,249,604,962.60	72,110	
R2032	On	03/08/2023	Bond Future			10.87021	88.45695	10.89219	88.34760	10.70	118,709,226.90	1,342	108,400
R2032	On	02/11/2023	Bond Future			10.96167	86.19848	10.98461	86.08688	11.19	0.00	0	64,300
R2032	On	01/02/2024	Bond Future			11.04971	88.09581	11.07369	87.98176	10.59	0.00	0	
R2032	On	02/05/2024	Bond Future			11.13674	85.90723	11.16184	85.79058	10.12	0.00	0	
Total R2032 Future											6,368,314,189.50	73,452	172,700
R2032	On	04/05/2023	Bond Future	9.80	Call		0.00000	0.00000	0,000	8.19	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		12,108.45000	12.10845	12,241,490	15.83	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.00000	0.00000	0,000	15.83	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032 On 04/05/2023 Bond Future	10.89	Call			507.92000	0.50792	608,280	9.87	0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Call			1,327.63000	1.32763	1,460,330	10.50	0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			0.34000	0.00034	0,000	10.50	0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Call			18.25000	0.01825	0,000	9.08	0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			4,013.19000	4.01319	3,880,150	6.70	0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			2,852.24000	2.85224	2,985,280	11.54	0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Put			0.00000	0.00000	0,000	11.54	0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			464.94000	0.46494	557,810	9.83	0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			40.17000	0.04017	0,000	9.83	0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	7.61	0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			32.68000	0.03268	0,000	9.87	0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			1,030.00000	1.03000	1,160,890	10.29	0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			2.15000	0.00215	0,000	10.29	0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Put			1,366.90000	1.36690	1,233,840	8.41	0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1.67000	0.00167	0,000	8.78	0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Put			903.14000	0.90314	768,430	8.78	0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			560.00000	0.56000	408,710	9.08	0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			423.28000	0.42328	507,300	9.79	0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			49.02000	0.04902	0,000	9.79	0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Put			5,265.89000	5.26589	5,132,850	8.19	0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			0.00000	0.00000	0,000	7.79	0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Put			4,991.63000	4.99163	4,858,590	7.79	0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			0.00000	0.00000	0,000	6.70	0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Put			2,571.28000	2.57128	2,438,240	7.61	0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			0.02000	0.00002	0,000	8.41	0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			582.89000	0.58289	553,930	11.62	0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			4,748.84000	4.74884	4,829,540	11.63	0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			574.45000	0.57445	545,800	11.63	0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			150.24000	0.15024	155,180	10.08	0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.90	Call			5,290.88000	5.29088	5,375,630	11.80	0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			468.43000	0.46843	443,830	11.80	0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			694.55000	0.69455	715,600	10.10	0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			6,902.58000	6.90258	6,798,170	10.08	0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,705.99000	3.70599	3,617,690	10.10	0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			4,710.73000	4.71073	4,791,120	11.62	0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			4,787.15000	4.78715	4,868,150	11.64	0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			566.24000	0.56624	537,890	11.64	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,227.75000	2.22775	2,173,910	11.42	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,208.67000	2.20867	2,155,140	11.43	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			3,419.53000	3.41953	3,477,890	11.44	0.00	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		2,189.97000	2.18997	2,136,730	11.44		0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		5,535.28000	5.53528	5,611,330	12.19		0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,234.14000	1.23414	1,198,590	12.19		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,361.86000	3.36186	3,419,620	11.42		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,390.52000	3.39052	3,448,590	11.43		0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,941.10000	3.94110	3,872,070	10.21		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,356.91000	5.35691	5,429,250	11.14		0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,010.60000	8.01060	8,097,620	11.95		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,859.68000	1.85968	1,817,970	11.14		0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,058.68000	1.05868	1,031,650	11.95		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call		1,181.29000	1.18129	1,207,260	10.01		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,437.29000	6.43729	6,349,210	10.01		0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		2,433.28000	2.43328	2,478,300	10.21		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.84	Call		5,388.68000	5.38868	5,461,240	11.15		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,846.48000	1.84648	1,804,990	11.15		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,420.51000	5.42051	5,493,280	11.16		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,833.37000	1.83337	1,792,090	11.16		0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,007.95000	5.00795	4,931,980	9.65		0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,123.01000	2.12301	2,163,940	9.66		0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,978.00000	4.97800	4,902,280	9.66		0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,086.06000	2.08606	2,126,490	9.65		0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,038.04000	5.03804	4,961,820	9.65		0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,104.49000	2.10449	2,145,170	9.65		0.00	0	
Total R2032 Option												0.00	0	11,60
Total For R2032												6,368,314,189.50	73,452	184,30
R2035	On	04/05/2023	Bond Future			11.37500	85.63189	11.36121	85.71013	12.20		2,102,691,058.95	24,555	
R2035	On	03/08/2023	Bond Future			11.49455	87.33874	11.46453	87.50582	12.78		0.00	0	55,50
R2035	On	02/11/2023	Bond Future			11.59954	84.70949	11.56829	84.88029	12.94		0.00	0	99,60
R2035	On	01/02/2024	Bond Future			11.70562	86.57404	11.67308	86.74858	12.51		0.00	0	
R2035	On	02/05/2024	Bond Future			11.80213	84.00099	11.76827	84.17947	12.46		0.00	0	
Total R2035 Future												2,102,691,058.95	24,555	155,10
R2035	On	04/05/2023	Bond Future	9.85	Call		0.00000	0.00000	0,000	14.38		0.00	0	
R2035	On	04/05/2023	Bond Future	11.87	Call		2,819.37000	2.81937	2,741,130	12.81		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		13.55000	0.01355	0,000	12.18		0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,789.09000	4.78909	4,867,330	12.18		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		9,483.90000	9.48390	9,405,660	14.38		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		0.00000	0.00000	0,000	14.38		0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Call		2,439.53000	2.43953	2,361,290	12.69		0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		0.00000	0.00000	0,000	12.69		0.00	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
R2035 On 04/05/2023 Bond Future	11.05	Call			0.09000	0.00009	0,000	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.87	Put			0.00000	0.00000	0,000	12.81		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			5,922.77000	5.92277	5,844,530	13.77		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			0.00000	0.00000	0,000	13.77		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			10.58000	0.01058	0,000	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			932.83000	0.93283	1,000,490	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			1,100.22000	1.10022	1,173,690	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			878.18000	0.87818	942,870	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			17.22000	0.01722	0,000	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			824.28000	0.82428	885,300	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			0.00000	0.00000	0,000	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			4,482.97000	4.48297	4,561,210	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			9,234.39000	9.23439	9,312,630	14.38		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			0.00000	0.00000	0,000	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Put			5,591.98000	5.59198	5,670,220	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			0.00000	0.00000	0,000	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Put			1,793.36000	1.79336	1,871,510	12.18		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			4.77000	0.00477	0,000	12.18		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,031.63000	4.03163	3,904,170	13.51		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,173.91000	1.17391	1,213,530	13.51		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,069.98000	4.06998	3,942,050	13.53		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,159.23000	1.15923	1,198,380	13.53		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			3,993.55000	3.99355	3,866,570	13.50		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,188.91000	1.18891	1,229,010	13.50		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,014.73000	1.01473	967,140	12.02		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,440.40000	6.44040	6,563,610	12.02		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			1,945.48000	1.94548	1,872,200	12.48		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			3,546.47000	3.54647	3,628,840	12.83		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			2,701.16000	2.70116	2,612,220	12.84		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,450.83000	4.45083	4,548,350	12.48		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,518.42000	3.51842	3,600,280	12.84		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			2,728.53000	2.72853	2,639,070	12.85		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,490.32000	3.49032	3,571,660	12.85		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			7,683.73000	7.68373	7,541,200	14.76		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,065.58000	1.06558	1,093,850	14.76		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			2,673.70000	2.67370	2,585,270	12.83		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,612.20000	2.61220	2,669,850	13.01		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			1,406.14000	1.40614	1,353,690	11.71		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,343.39000	7.34339	7,465,480	11.71		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			2,319.79000	2.31979	2,246,310	11.94		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		5.309.20000	5.30920	5,192,980	12.99		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		2,647.80000	2.64780	2,706,120	12.99		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,342.77000	5.34277	5,226,220	13.00		0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		5,366.74000	5.36674	5,467,800	11.94		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,630.08000	2.63008	2,688,070	13.00		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,376.12000	5.37612	5,259,230	13.01		0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		9,978.49000	9.97849	9,830,170	14.47		0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,112.65000	1.11265	1,138,870	14.47		0.00	0	40
R2035	On	02/05/2024	Bond Future	11.21	Put		5,795.44000	5.79544	5,896,380	12.03		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		2,730.04000	2.73004	2,653,280	12.02		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,862.95000	5.86295	5,964,670	12.02		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		2,751.61000	2.75161	2,674,460	12.02		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,828.95000	5.82895	5,930,280	12.02		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		2,773.61000	2.77361	2,696,070	12.03		0.00	0	
Total R2035 Option												0.00	0	2,40
Total For R2035												2,102,691,058.95	24,555	157,55
R2037	On	04/05/2023	Bond Future			11.64500	80.97350	11.64132	80.99443	13.12		2,396,977,547.00	29,602	
R2037	On	03/08/2023	Bond Future			11.78916	78.23779	11.75408	78.43349	14.51		0.00	0	129,93
R2037	On	02/11/2023	Bond Future			11.89149	79.92164	11.85508	80.12162	13.96		0.00	0	
R2037	On	01/02/2024	Bond Future			11.99414	77.42458	11.95631	77.62900	14.26		0.00	0	
R2037	On	02/05/2024	Bond Future			12.09775	79.15945	12.05847	79.36839	13.38		0.00	0	
Total R2037 Future												2,396,977,547.00	29,602	129,93
R2037	On	04/05/2023	Bond Future	11.31	Call			0.04000	0.00004	0,000	13.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put			19.98000	0.01998	0,000	13.17	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			1,977.37000	1.97737	1,998,270	13.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call			1,672.63000	1.67263	1,651,450	13.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put			0.25000	0.00025	0,000	13.45	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			10,667.68000	10.66768	10,646,750	15.56	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			0.00000	0.00000	0,000	15.56	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put			3,593.44000	3.59344	3,614,370	13.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			0.03000	0.00003	0,000	13.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			1,918.42000	1.91842	1,939,310	13.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			0.06000	0.00006	0,000	13.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			1,859.54000	1.85954	1,880,410	13.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			803.07000	0.80307	762,160	13.17	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call			0.00000	0.00000	0,000	13.02	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Put			4,081.35000	4.08135	4,102,280	13.02	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			0.00000	0.00000	0,000	13.02	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,485.11000	3.48511	3,347,390	15.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037	On	03/08/2023	Bond Future	12.12	Put		1,478.64000	1.47864	1,536,620	15.14		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		3,520.97000	3.52097	3,382,620	15.15		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,460.73000	1.46073	1,518,080	15.15		0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		122.52000	0.12252	108,790	13.11		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,907.38000	8.90738	9,089,350	13.11		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		3,556.96000	3.55696	3,417,990	15.17		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,443.01000	1.44301	1,499,740	15.17		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		644.32000	0.64432	594,180	13.43		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,030.77000	5.03077	5,176,330	13.43		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		2,332.15000	2.33215	2,237,760	13.40		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		3,924.30000	3.92430	4,029,890	13.40		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		2,281.79000	2.28179	2,188,630	13.38		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		3,987.42000	3.98742	4,094,240	13.38		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		2,306.90000	2.30690	2,213,120	13.39		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,955.76000	3.95576	4,061,960	13.39		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		4,927.32000	4.92732	4,797,840	14.67		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		2,994.29000	2.99429	3,069,230	14.67		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		4,959.61000	4.95961	4,829,720	14.68		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,974.43000	2.97443	3,048,960	14.68		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		4,895.10000	4.89510	4,766,040	14.66		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,014.27000	3.01427	3,089,630	14.66		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,122.06000	6.12206	6,243,940	12.89		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		2,685.38000	2.68538	2,597,870	12.90		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,086.55000	6.08655	6,207,980	12.90		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		2,707.02000	2.70702	2,619,060	12.90		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,051.49000	6.05149	6,172,470	12.90		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		2,664.14000	2.66414	2,577,080	12.89		0.00	0	
Total R2037 Option												0.00	0	3,60
Total For R2037												2,396,977,547.00	29,602	133,50
R2040	On	04/05/2023	Bond Future			11.88000	81.67824	11.85633	81.82070	13.95		1,230,155,972.64	15,061	
R2040	On	03/08/2023	Bond Future			12.01109	78.78874	11.97085	79.02657	15.46		741,323,254.66	9,409	132,50
R2040	On	02/11/2023	Bond Future			12.11545	80.48450	12.07372	80.72749	14.90		0.00	0	0
R2040	On	01/02/2024	Bond Future			12.22036	77.74944	12.17703	77.99782	15.28		0.00	0	
R2040	On	02/05/2024	Bond Future			12.32587	79.49157	12.28091	79.74550	14.55		0.00	0	
Total R2040 Future												1,971,479,227.30	24,470	132,60
R2040	On	04/05/2023	Bond Future	10.17	Call		0.00000	0.00000	0,000	16.66		0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		11,272.10000	11.27210	11,414,560	16.66		0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		0.00000	0.00000	0,000	16.62		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		0.00000	0.00000	0,000	13.74		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040 On 04/05/2023 Bond Future	12.05	Put			6.07000	0.00607	0,000	14.04		0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			0.00000	0.00000	0,000	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			5,972.53000	5.97253	6,114,990	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			5,273.28000	5.27328	5,130,820	15.42		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			0.00000	0.00000	0,000	15.42		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Call			8,757.32000	8.75732	8,614,860	16.62		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			0.00000	0.00000	0,000	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,699.50000	2.69950	2,841,960	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,636.04000	2.63604	2,778,500	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			0.01000	0.00001	0,000	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			2,319.87000	2.31987	2,462,320	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			1,159.94000	1.15994	1,011,410	14.04		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			0.00000	0.00000	0,000	14.29		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Put			7,269.34000	7.26934	7,411,800	14.29		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			0.00000	0.00000	0,000	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Put			5,235.35000	5.23535	5,377,810	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			0.00000	0.00000	0,000	13.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,763.05000	2.76305	2,905,510	13.74		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			1,806.03000	1.80603	1,887,000	15.88		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			3,246.15000	3.24615	3,090,940	15.85		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			1,849.09000	1.84909	1,931,710	15.85		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			3,282.00000	3.28200	3,125,950	15.87		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			1,827.38000	1.82738	1,909,160	15.87		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			3,318.15000	3.31815	3,161,290	15.88		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,095.49000	2.09549	1,994,640	14.34		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,938.56000	4.93856	5,080,700	14.34		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,047.43000	2.04743	1,948,050	14.31		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,014.04000	5.01404	5,157,650	14.31		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,071.27000	2.07127	1,971,160	14.33		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,976.07000	4.97607	5,118,950	14.33		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,676.48000	3.67648	3,778,920	15.40		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			4,636.50000	4.63650	4,490,030	15.41		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,652.33000	3.65233	3,754,240	15.41		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			4,572.15000	4.57215	4,426,750	15.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,700.78000	3.70078	3,803,760	15.39		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			4,604.28000	4.60428	4,458,340	15.40		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			2,848.68000	2.84868	2,744,610	13.98		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,797.06000	6.79706	6,946,920	13.98		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			2,871.60000	2.87160	2,766,980	13.99		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,758.87000	6.75887	6,908,180	13.99		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/05/2024 Bond Future	11.60	Call			2,826.17000	2.82617	2,722,630	13.97		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,835.74000	6.83574	6,986,130	13.97		0.00	0	
Total R2040 Option										0.00	0	
Total For R2040										1,971,479,227.30	24,470	132,62
R2044 On 04/05/2023 Bond Future			11.93000	78.09498	11.92129	78.14784		14.86		2,591,581,911.30	33,185	
R2044 On 03/08/2023 Bond Future			12.08236	75.10059	12.03172	75.40209		16.51		0.00	0	85,17
R2044 On 02/11/2023 Bond Future			12.18327	76.71691	12.13079	77.02498		15.93		0.00	0	
R2044 On 01/02/2024 Bond Future			12.28456	74.02413	12.23012	74.33900		16.38		0.00	0	
R2044 On 02/05/2024 Bond Future			12.38610	75.68279	12.32967	76.00465		15.57		0.00	0	
Total R2044 Future										2,591,581,911.30	33,185	85,17
R2044 On 04/05/2023 Bond Future	11.41	Call			0.00000	0.00000	0,000	14.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			10.11000	0.01011	0,000	14.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			1,062.44000	1.06244	1,105,190	14.71		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Call			550.33000	0.55033	422,630	14.86		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			74.84000	0.07484	0,000	14.86		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Call			1,953.15000	1.95315	1,900,150	15.36		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,214.76000	3.21476	3,267,620	14.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			0.00000	0.00000	0,000	14.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,149.72000	3.14972	3,202,580	14.71		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			0.00000	0.00000	0,000	14.71		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			0.14000	0.00014	0,000	15.36		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			3,084.77000	3.08477	3,137,630	14.71		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Call			2,402.01000	2.40201	2,239,300	16.51		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,591.91000	2.59191	2,730,700	16.51		0.00	0	4,71
R2044 On 03/08/2023 Bond Future	12.15	Call			2,891.22000	2.89122	2,711,280	16.80		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,190.15000	2.19015	2,311,710	16.80		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			2,925.30000	2.92530	2,744,250	16.82		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,165.46000	2.16546	2,285,910	16.82		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			2,959.54000	2.95954	2,777,400	16.84		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,141.01000	2.14101	2,260,370	16.84		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			1,687.94000	1.68794	1,555,930	16.05		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			3,402.95000	3.40295	3,572,440	16.05		0.00	0	3,01
R2044 On 02/11/2023 Bond Future	11.56	Put			5,366.37000	5.36637	5,558,230	14.99		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			1,896.26000	1.89626	1,779,130	15.00		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,325.45000	5.32545	5,516,390	15.00		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			1,851.46000	1.85146	1,736,170	14.98		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,407.74000	5.40774	5,600,520	14.98		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			1,873.68000	1.87368	1,757,470	14.99		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			4,354.09000	4.35409	4,178,510	16.42		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044 On 01/02/2024 Bond Future	12.28	Put			4,065.51000	4.06551	4,204,800	16.42		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			4,385.79000	4.38579	4,209,520	16.44		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,039.58000	4.03958	4,178,180	16.44		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			4,322.72000	4.32272	4,147,840	16.41		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,091.85000	4.09185	4,231,840	16.41		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,972.90000	6.97290	7,164,290	14.98		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			2,927.81000	2.92781	2,796,660	14.99		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,933.50000	6.93350	7,124,210	14.99		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			2,950.74000	2.95074	2,818,920	15.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,893.99000	6.89399	7,084,030	15.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			2,904.69000	2.90469	2,774,220	14.98		0.00	0	
Total R2044 Option										0.00	0	7,83
Total For R2044										2,591,581,911.30	33,185	93,00
R2048 On 04/05/2023 Bond Future			11.87500	76.82298	11.85615	76.94011		15.55		1,906,515,894.66	24,817	
R2048 On 03/08/2023 Bond Future			12.01102	78.21092	11.95513	78.55207		16.33		0.00	0	240,1'
R2048 On 02/11/2023 Bond Future			12.11174	75.44881	12.05379	75.79737		16.67		0.00	0	11,06
R2048 On 01/02/2024 Bond Future			12.21320	77.10946	12.15307	77.46573		16.18		0.00	0	
R2048 On 02/05/2024 Bond Future			12.30577	74.38793	12.24348	74.75215		16.29		0.00	0	13,00
Total R2048 Future										1,906,515,894.66	24,817	264,18
R2048 On 04/05/2023 Bond Future	10.40	Call			0.00000	0.00000	0,000	18.33		0.00	0	
R2048 On 04/05/2023 Bond Future	10.40	Put			10,115.27000	10.11527	10,232,400	18.33		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			0.00000	0.00000	0,000	15.50		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Put			4,976.63000	4.97663	5,093,760	15.50		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			0.00000	0.00000	0,000	15.50		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,403.43000	3.40343	3,520,560	15.50		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			0.00000	0.00000	0,000	15.50		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,336.25000	3.33625	3,453,380	15.50		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			0.00000	0.00000	0,000	15.50		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,269.16000	3.26916	3,386,290	15.50		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,193.48000	2.19348	2,330,860	16.50		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			3,047.17000	3.04717	2,842,150	16.52		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,168.54000	2.16854	2,304,670	16.52		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			3,082.61000	3.08261	2,876,350	16.54		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,144.01000	2.14401	2,278,900	16.54		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			3,012.05000	3.01205	2,808,280	16.50		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			1,966.08000	1.96608	1,834,650	15.88		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,579.47000	5.57947	5,796,600	15.88		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			1,989.31000	1.98931	1,856,850	15.89		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,537.10000	5.53710	5,753,200	15.89		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 02/11/2023 Bond Future	11.47	Call			1,943.01000	1.94301	1,812,610	15.87		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,622.09000	5.62209	5,840,250	15.87		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			4,284.97000	4.28497	4,091,740	16.05		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,303.24000	4.30324	4,466,280	16.05		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			4,316.56000	4.31656	4,122,540	16.06		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,275.34000	4.27534	4,437,590	16.06		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			4,253.47000	4.25347	4,061,040	16.04		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,331.31000	4.33131	4,495,150	16.04		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			2,759.80000	2.75980	2,619,960	15.56		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			7,562.38000	7.56238	7,786,760	15.56		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			2,782.59000	2.78259	2,641,970	15.57		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			7,519.61000	7.51961	7,743,210	15.57		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			2,737.12000	2.73712	2,598,040	15.55		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			7,605.36000	7.60536	7,830,500	15.55		0.00	0	
Total R2048 Option										0.00	0	
Total For R2048										1,906,515,894.66	24,817	264,18
R209 On 04/05/2023 Bond Future			11.40000	66.29252	11.39611	66.31189		13.80		1,056,702,768.80	15,940	
R209 On 03/08/2023 Bond Future			11.52001	67.55415	11.49002	67.70120		14.49		0.00	0	13,0
R209 On 02/11/2023 Bond Future			11.61185	65.85482	11.58077	66.00510		14.62		0.00	0	
R209 On 01/02/2024 Bond Future			11.70064	67.30434	11.66844	67.45795		14.17		0.00	0	
R209 On 02/05/2024 Bond Future			11.78841	65.65902	11.75504	65.81607		13.90		0.00	0	
Total R209 Future										1,056,702,768.80	15,940	13,02
R209 On 04/05/2023 Bond Future	10.00	Call			0.00000	0.00000	0,000	15.69		0.00	0	
R209 On 04/05/2023 Bond Future	10.00	Put			7,498.13000	7.49813	7,517,500	15.69		0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Call			0.00000	0.00000	0,000	13.73		0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Put			4,682.91000	4.68291	4,702,280	13.73		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			0.00000	0.00000	0,000	13.73		0.00	0	
R209 On 04/05/2023 Bond Future	11.09	Put			1,549.68000	1.54968	1,568,970	13.73		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			0.12000	0.00012	0,000	13.73		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			1,498.29000	1.49829	1,517,540	13.73		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			0.18000	0.00018	0,000	13.73		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			1,446.99000	1.44699	1,466,180	13.73		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			2,014.88000	2.01488	2,034,250	13.73		0.00	0	
R209 On 04/05/2023 Bond Future	11.50	Call			548.74000	0.54874	495,210	13.80		0.00	0	
R209 On 04/05/2023 Bond Future	11.50	Put			34.16000	0.03416	0,000	13.80		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			5,189.72000	5.18972	5,170,350	15.65		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			0.00000	0.00000	0,000	15.65		0.00	0	
R209 On 04/05/2023 Bond Future	11.09	Call			0.08000	0.00008	0,000	13.73		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Call			3,259.17000	3.25917	3,150,460	15.22		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/08/2023	Bond Future	11.93	Put		1,147.31000	1.14731	1,185,650	15.22	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,291.65000	3.29165	3,182,490	15.24	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,132.90000	1.13290	1,170,790	15.24	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,324.23000	3.32423	3,214,630	15.25	0.00	0	
R209	On	03/08/2023	Bond Future	11.25	Put		2,580.84000	2.58084	2,657,510	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		89.60000	0.08960	80,250	13.10	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		8,011.09000	8.01109	8,148,790	13.10	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,118.65000	1.11865	1,156,100	15.25	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		499.70000	0.49970	463,790	13.36	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,544.44000	4.54444	4,655,580	13.36	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		556.67000	0.55667	517,900	13.42	0.00	0	3,50
R209	On	03/08/2023	Bond Future	10.75	Put		4,335.34000	4.33534	4,443,620	13.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.25	Call		1,387.25000	1.38725	1,316,870	14.08	0.00	0	3,50
R209	On	02/11/2023	Bond Future	11.33	Call		2,073.74000	2.07374	2,000,330	14.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,304.05000	3.30405	3,380,920	14.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,096.43000	2.09643	2,022,560	14.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,277.07000	3.27707	3,353,480	14.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,119.24000	2.11924	2,044,900	14.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,250.26000	3.25026	3,326,200	14.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,516.82000	4.51682	4,415,660	14.64	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,407.49000	2.40749	2,459,940	14.64	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,545.95000	4.54595	4,444,490	14.65	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,390.98000	2.39098	2,443,130	14.65	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,575.14000	4.57514	4,473,370	14.66	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,374.59000	2.37459	2,426,430	14.66	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,343.48000	2.34348	2,276,290	13.38	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,183.62000	5.18362	5,273,480	13.38	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,362.59000	2.36259	2,295,060	13.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,152.77000	5.15277	5,242,290	13.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,381.79000	2.38179	2,313,910	13.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,122.07000	5.12207	5,211,240	13.39	0.00	0	
Total R209 Option											0.00	0	10,60
Total For R209											1,056,702,768.80	15,940	23,62
R210	On	04/05/2023	Bond Future			225.25058	225.25058	225.17317	225.17317		16,218,041.76	72	
R210	On	03/08/2023	Bond Future			229.97265	229.97265	229.94682	229.94682		0.00	0	30
R210	On	02/11/2023	Bond Future			231.76891	231.76891	231.74271	231.74271		0.00	0	
R210	On	01/02/2024	Bond Future			236.92294	236.92294	236.89616	236.89616		0.00	0	
R210	On	02/05/2024	Bond Future			238.97954	238.97954	238.95237	238.95237		0.00	0	
Total R210 Future											16,218,041.76	72	37

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total For R210											16,218,041.76	72	37
R213	On	04/05/2023			10.52000	82.87425	10.55107	82.73144		9.85	704,679,747.75	8,503	
R213	On	03/08/2023			10.61748	84.56309	10.63941	84.46471		9.91	428,565,740.12	5,068	23,04
R213	On	02/11/2023			10.70541	82.82671	10.72835	82.72628		10.35	0.00	0	18
R213	On	01/02/2024			10.79345	84.64977	10.81751	84.54712		9.64	0.00	0	
R213	On	02/05/2024			10.87071	82.98706	10.89593	82.88212		9.16	0.00	0	
Total R213 Future											1,133,245,487.87	13,571	23,23
R213	On	04/05/2023	10.73	Call			820.55000	0.82055	959,140	9.78	0.00	0	
R213	On	04/05/2023	10.73	Put			4.22000	0.00422	0,000	9.78	0.00	0	
R213	On	04/05/2023	10.74	Call			864.88000	0.86488	1,004,450	9.81	0.00	0	
R213	On	04/05/2023	10.74	Put			3.24000	0.00324	0,000	9.81	0.00	0	
R213	On	04/05/2023	10.75	Call			909.40000	0.90940	1,049,740	9.85	0.00	0	
R213	On	04/05/2023	10.75	Put			2.47000	0.00247	0,000	9.85	0.00	0	
R213	On	03/08/2023	11.61	Put			418.82000	0.41882	396,520	10.84	0.00	0	
R213	On	03/08/2023	11.62	Call			4,661.90000	4.66190	4,738,230	10.85	0.00	0	
R213	On	03/08/2023	11.62	Put			412.45000	0.41245	390,400	10.85	0.00	0	
R213	On	03/08/2023	11.63	Call			4,697.47000	4.69747	4,774,060	10.86	0.00	0	
R213	On	03/08/2023	11.63	Put			406.16000	0.40616	384,370	10.86	0.00	0	
R213	On	03/08/2023	11.61	Call			4,626.37000	4.62637	4,702,450	10.84	0.00	0	
R213	On	02/11/2023	11.11	Call			3,383.56000	3.38356	3,439,560	10.69	0.00	0	
R213	On	02/11/2023	11.11	Put			1,735.37000	1.73537	1,690,940	10.69	0.00	0	
R213	On	02/11/2023	11.12	Call			3,410.99000	3.41099	3,467,260	10.70	0.00	0	
R213	On	02/11/2023	11.12	Put			1,720.18000	1.72018	1,676,020	10.70	0.00	0	
R213	On	02/11/2023	11.13	Call			3,438.52000	3.43852	3,495,050	10.71	0.00	0	
R213	On	02/11/2023	11.13	Put			1,705.12000	1.70512	1,661,220	10.71	0.00	0	
R213	On	01/02/2024	11.72	Put			1,441.48000	1.44148	1,407,200	10.29	0.00	0	
R213	On	01/02/2024	11.70	Call			5,118.30000	5.11830	5,186,280	10.27	0.00	0	
R213	On	01/02/2024	11.70	Put			1,462.74000	1.46274	1,428,070	10.27	0.00	0	
R213	On	01/02/2024	11.71	Call			5,147.74000	5.14774	5,215,910	10.28	0.00	0	
R213	On	01/02/2024	11.71	Put			1,451.95000	1.45195	1,417,470	10.28	0.00	0	
R213	On	01/02/2024	11.72	Call			5,177.47000	5.17747	5,245,840	10.29	0.00	0	
R213	On	02/05/2024	10.29	Call			1,818.18000	1.81818	1,854,510	8.71	0.00	0	
R213	On	02/05/2024	10.29	Put			4,386.81000	4.38681	4,318,200	8.71	0.00	0	
R213	On	02/05/2024	10.30	Call			1,834.48000	1.83448	1,871,040	8.72	0.00	0	
R213	On	02/05/2024	10.30	Put			4,359.90000	4.35990	4,291,520	8.72	0.00	0	
R213	On	02/05/2024	10.28	Call			1,801.66000	1.80166	1,837,760	8.71	0.00	0	
R213	On	02/05/2024	10.28	Put			4,413.52000	4.41352	4,344,680	8.71	0.00	0	
Total R213 Option											0.00	0	
Total For R213											1,133,245,487.87	13,571	23,23

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023			11.75500	62.35615	11.74611	62.40128		15.28	722,395,997.75	11,585	
R214	On	03/08/2023			11.89171	63.45555	11.84107	63.70862		16.08	0.00	0	18,55
R214	On	02/11/2023			11.98814	61.51893	11.93573	61.77756		16.35	0.00	0	
R214	On	01/02/2024			12.08499	62.87299	12.03073	63.13730		15.89	0.00	0	
R214	On	02/05/2024			12.17313	60.97661	12.11703	61.24680		15.97	0.00	0	
Total R214 Future											722,395,997.75	11,585	18,55
R214	On	04/05/2023	11.36	Call			0.00000	0.00000	0,000	15.09	0.00	0	
R214	On	04/05/2023	11.36	Put			2,011.56000	2.01156	2,056,690	15.09	0.00	0	
R214	On	04/05/2023	11.37	Call			0.01000	0.00001	0,000	15.09	0.00	0	
R214	On	04/05/2023	11.37	Put			1,958.18000	1.95818	2,003,300	15.09	0.00	0	
R214	On	04/05/2023	11.38	Call			0.01000	0.00001	0,000	15.09	0.00	0	
R214	On	04/05/2023	11.38	Put			1,904.86000	1.90486	1,949,980	15.09	0.00	0	
R214	On	03/08/2023	12.15	Call			2,966.57000	2.96657	2,798,580	16.83	0.00	0	
R214	On	03/08/2023	12.15	Put			1,447.95000	1.44795	1,533,030	16.83	0.00	0	
R214	On	03/08/2023	12.16	Call			2,997.65000	2.99765	2,828,820	16.85	0.00	0	
R214	On	03/08/2023	12.16	Put			1,430.87000	1.43087	1,515,110	16.85	0.00	0	
R214	On	03/08/2023	12.14	Call			2,935.60000	2.93560	2,768,460	16.81	0.00	0	
R214	On	03/08/2023	12.14	Put			1,465.21000	1.46521	1,551,140	16.81	0.00	0	
R214	On	02/11/2023	11.45	Put			4,179.74000	4.17974	4,334,750	15.54	0.00	0	
R214	On	02/11/2023	11.46	Call			1,718.53000	1.71853	1,614,120	15.55	0.00	0	
R214	On	02/11/2023	11.46	Put			4,146.90000	4.14690	4,301,120	15.55	0.00	0	
R214	On	02/11/2023	11.47	Call			1,738.46000	1.73846	1,633,260	15.56	0.00	0	
R214	On	02/11/2023	11.47	Put			4,114.24000	4.11424	4,267,670	15.56	0.00	0	
R214	On	02/11/2023	11.45	Call			1,698.72000	1.69872	1,595,100	15.54	0.00	0	
R214	On	01/02/2024	12.14	Call			3,764.57000	3.76457	3,613,950	16.09	0.00	0	
R214	On	01/02/2024	12.14	Put			3,234.13000	3.23413	3,347,820	16.09	0.00	0	
R214	On	01/02/2024	12.15	Call			3,791.56000	3.79156	3,640,360	16.10	0.00	0	
R214	On	01/02/2024	12.15	Put			3,212.94000	3.21294	3,326,050	16.10	0.00	0	
R214	On	01/02/2024	12.16	Call			3,818.63000	3.81863	3,666,850	16.11	0.00	0	
R214	On	01/02/2024	12.16	Put			3,191.88000	3.19188	3,304,410	16.11	0.00	0	
R214	On	02/05/2024	11.48	Put			5,636.15000	5.63615	5,795,360	15.26	0.00	0	
R214	On	02/05/2024	11.46	Call			2,392.56000	2.39256	2,282,750	15.25	0.00	0	
R214	On	02/05/2024	11.46	Put			5,702.16000	5.70216	5,862,540	15.25	0.00	0	
R214	On	02/05/2024	11.47	Call			2,411.92000	2.41192	2,301,530	15.25	0.00	0	
R214	On	02/05/2024	11.47	Put			5,669.08000	5.66908	5,828,880	15.25	0.00	0	
R214	On	02/05/2024	11.48	Call			2,431.37000	2.43137	2,320,390	15.26	0.00	0	
Total R214 Option											0.00	0	
Total For R214											722,395,997.75	11,585	18,55
Total for Bond											31,476,434,371.00	346,533	1,300,65

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total For R2048									0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2053 Future									0.00	0	
Total For R2053									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
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			866.66200	866.66200	866.49500	866.49500			823,328,900.00	95	
GOVI On 03/08/2023 GOVI			883.81100	883.81100	884.64900	884.64900			0.00	0	8
GOVI On 02/11/2023 GOVI			902.83000	902.83000	903.68700	903.68700			0.00	0	
GOVI On 01/02/2024 GOVI			922.70000	922.70000	923.57600	923.57600			0.00	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
GOVI	On	02/05/2024	GOVI			943.37700	943.37700	944.27200	944.27200			0.00	0	
Total GOVI Future												823,328,900.00	95	83
GOVI	On	04/05/2023	GOVI	852.86	Call			136,350.00000	13.63500	138,020,000		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			136,250.00000	13.62500	137,920,000		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			136,150.00000	13.61500	137,820,000		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			474,390.00000	47.43900	466,010,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			474,290.00000	47.42900	465,910,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			474,190.00000	47.41900	465,810,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			178,870.00000	17.88700	170,300,000		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			178,770.00000	17.87700	170,200,000		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			178,670.00000	17.86700	170,100,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			435,860.00000	43.58600	427,100,000		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			435,760.00000	43.57600	427,000,000		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			435,960.00000	43.59600	427,200,000		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			67,080.00000	6.70800	76,030,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			67,180.00000	6.71800	76,130,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			66,980.00000	6.69800	75,930,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												823,328,900.00	95	83
Total for GOVI												823,328,900.00	95	83
AL37	On	04/05/2023	Index Future			876.04600	876.04600	874.95400	874.95400			0.00	0	
AL37	On	03/08/2023	Index Future			894.27600	894.27600	893.28500	893.28500			0.00	0	
AL37	On	02/11/2023	Index Future			913.52000	913.52000	912.50900	912.50900			0.00	0	
AL37	On	01/02/2024	Index Future			933.62500	933.62500	932.59200	932.59200			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
AL37	On	02/05/2024	Index Future			954.54700	954.54700	953.49100	953.49100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/05/2023	Index Future			1,004.44700	1,004.44700	1,003.80600	1,003.80600			0.00	0	
AL7T	On	03/08/2023	Index Future			1,024.80800	1,024.80800	1,024.83600	1,024.83600			0.00	0	
AL7T	On	02/11/2023	Index Future			1,046.86100	1,046.86100	1,046.89100	1,046.89100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,069.90200	1,069.90200	1,069.93200	1,069.93200			0.00	0	
AL7T	On	02/05/2024	Index Future			1,093.87700	1,093.87700	1,093.90800	1,093.90800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/05/2023	Index Future			879.14200	879.14200	878.98400	878.98400			0.00	0	
ALBI	On	03/08/2023	Index Future			896.50200	896.50200	897.40000	897.40000			0.00	0	
ALBI	On	02/11/2023	Index Future			915.79400	915.79400	916.71200	916.71200			0.00	0	
ALBI	On	01/02/2024	Index Future			935.95000	935.95000	936.88800	936.88800			0.00	0	
ALBI	On	02/05/2024	Index Future			956.92300	956.92300	957.88200	957.88200			0.00	0	
Total ALBI Future												0.00	0	
Total For ALBI												0.00	0	
IGOV	On	04/05/2023	Index Future			327.54200	327.54200	327.29300	327.29300			900,740,500.00	275	
IGOV	On	03/08/2023	Index Future			334.25700	334.25700	334.23200	334.23200			0.00	0	65
IGOV	On	02/11/2023	Index Future			341.53000	341.53000	341.50400	341.50400			0.00	0	
IGOV	On	01/02/2024	Index Future			349.12500	349.12500	349.09900	349.09900			0.00	0	
IGOV	On	02/05/2024	Index Future			357.02400	357.02400	356.99800	356.99800			0.00	0	
Total IGOV Future												900,740,500.00	275	65
Total For IGOV												900,740,500.00	275	65
Total for Index												900,740,500.00	275	75
JIBAR f	On	17/05/2023	Jibar Future			8.08000	91.92000	8.10500	91.89500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.32500	91.67500	8.34500	91.65500			0.00	0	
JIBAR f	On	19/07/2023	Jibar Future			8.40000	91.60000	8.42500	91.57500			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.49500	91.50500	8.53000	91.47000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.47500	91.52500	8.52500	91.47500			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.46000	91.54000	8.51500	91.48500			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.41000	91.59000	8.47000	91.53000			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.26000	91.74000	8.32000	91.68000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.06000	91.94000	8.13000	91.87000			0.00	0	
JIBAR f	On	18/09/2024	Jibar Future			7.95500	92.04500	8.03000	91.97000			0.00	0	
JIBAR f	On	18/12/2024	Jibar Future			7.86000	92.14000	7.93000	92.07000			0.00	0	
JIBAR f	On	19/03/2025	Jibar Future			7.84000	92.16000	7.90500	92.09500			0.00	0	
Total Jibar Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JIBAR FUTURE										0.00	0	
Total for Jibar										0.00	0	
Total for Derivatives :										33,200,503,771.00	346,903	1,302,27
ABCPI3 On 07/12/2023 Spot Bond			3.71000	334.46344	3.71000	334.34922				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.34018				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.87531				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.83000	102.94598	9.83000	102.91884				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.88500	90.25832	11.88500	90.22970				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.03908				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.76839				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.30580				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.33544				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.57383				0.00	0	5,000,000.00
Total ABFN22 SPOT										0.00	0	5,000,000.00
Total For ABFN22										0.00	0	5,000,000.00
ABFN25 On 25/05/2027 Spot Bond					0.00000	104.13268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.42820				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.52022				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.83379				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.42973				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.51759				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.13181				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.27745				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	100.37814				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.52906				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	100.93850				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2024 Spot Bond					0.00000	101.55728				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.29952				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.54172				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.60766				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.61411				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.05579				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.62877				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.67347				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.08831				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.74035				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.61530				0.00	200,000,000	100,000,000
Total ABFN51 SPOT										0.00	200,000,000	100,000,000
Total For ABFN51										0.00	200,000,000	100,000,000
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.76358				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.07463				0.00	0	
Total ABFN53 SPOT										0.00	0	

Contract 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 ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	99.92260				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	99.82546				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.05640				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	99.83125				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	99.82645				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.61182				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.82024				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	102.15825				0.00	0	1,900,000,00
Total ABFN61 SPOT										0.00	0	1,900,000,00
Total For ABFN61										0.00	0	1,900,000,00
ABFN6: On 24/02/2030 Spot Bond					0.00000	102.00355				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0: On 27/06/2025 Spot Bond					0.00000	101.14971				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0: On 27/06/2027 Spot Bond					0.00000	101.42493				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0: On 27/06/2029 Spot Bond					0.00000	101.04308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.76048				0.00	0	100,000,00
Total ABJ01 SPOT										0.00	0	100,000,00
Total For ABJ01										0.00	0	100,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.31170				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.70574				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.03295				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.07621				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.89000	7.89000	7.89000	160.34502				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	76.79769	100.00000	76.61021				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	167.93049				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	217.43377				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	241.54707				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.74500	8.74500	8.74500	109.30825				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			9.34500	102.24210	9.34500	102.21630				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.15500	105.30809	9.15500	105.28204				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.38000	101.65263	8.38000	101.63002				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.74000	9.74000	9.74000	101.65908				0.00	0	200,000,00
Total ABS19 SPOT										0.00	0	200,000,00
Total For ABS19										0.00	0	200,000,00
ABS7 On 11/09/2026 Spot Bond			9.56000	99.25859	9.56000	99.23340				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.10066	100.00000	16.06522				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.36000	335.11559	3.36000	335.00435				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.62000	11.62000	11.62000	102.79025				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.31950				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.29300				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.24827				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.58188				0.00	0	
Total AECI02 SPOT										0.00	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 AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.97095				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.36062				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.63678				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.57923				0.00	0	150,000,00
Total AGL03 SPOT										0.00	0	150,000,00
Total For AGL03										0.00	0	150,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.52302				0.00	0	500,000,00
Total AGLG01 SPOT										0.00	0	500,000,00
Total For AGLG01										0.00	0	500,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	106.08397				0.00	0	764,375,70
Total AGRIA1 SPOT										0.00	0	764,375,70
Total For AGRIA1										0.00	0	764,375,70
AGT01 On 10/10/2023 Spot Bond					0.00000	102.18571				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.50660				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.95624				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.69985				0.00	0	200,000,00
Total AGT04 SPOT										0.00	0	200,000,00
Total For AGT04										0.00	0	200,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	100.38293				0.00	200,000,000	100,000,00
Total AGT05 SPOT										0.00	200,000,000	100,000,00
Total For AGT05										0.00	200,000,000	100,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.51886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.52939				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.04500	98.77200	9.04500	98.74786				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.54546				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.59896				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.66567				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.49061				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.89078				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.93500	102.04239	9.93500	102.01539				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.88842				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.95304				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	102.03603				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	102.72810				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.25055				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.81806				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.95291				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	102.03588				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.61631				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.97143				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.03239				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.99438				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.96326				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.07734				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	102.03793				0.00	0	
Total AHF7C2 SPOT										0.00	0	

Contract 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 AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.12942				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.67840				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.65000	102.73873	10.65000	102.70928				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.05000	94.87208	12.05000	94.84141				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.77786				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	99.77088				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.82244				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.58000	195.93448	6.58000	195.85273				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.06160				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.38404				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.36775				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.99984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	102.13153				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.84096				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.25705				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.04970				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.19513				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.19703				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.90710				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.98433				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.98433				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.98433				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	100.51525				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC017 On 17/08/2023 Spot Bond					0.00000	100.41124				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC018 On 18/08/2023 Spot Bond					0.00000	100.38061				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC019 On 21/08/2023 Spot Bond					0.00000	100.64885				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC020 On 28/04/2028 Spot Bond					0.00000	100.27079				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC021 On 20/06/2028 Spot Bond					0.00000	100.18954				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC022 On 20/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total ASC022 SPOT									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total For ASC022									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
ASN022 On 07/12/2033 Spot Bond			5.44000	256.68069	5.44000	256.58109			0.00	0		
Total ASN022 SPOT									0.00	0		
Total For ASN022									0.00	0		
ASN037 On 07/12/2033 Spot Bond			6.05000	222.96681	6.05000	222.87668			0.00	0		
Total ASN037 SPOT									0.00	0		
Total For ASN037									0.00	0		
ASN154 On 31/03/2028 Spot Bond			5.32000	209.18687	5.32000	209.10654			0.00	0		
Total ASN154 SPOT									0.00	0		
Total For ASN154									0.00	0		
ASN195 On 31/01/2038 Spot Bond			5.33000	119.22932	5.33000	119.18333			0.00	0		
Total ASN195 SPOT									0.00	0		
Total For ASN195									0.00	0		
ASN209 On 24/08/2025 Spot Bond					0.00000	104.95198			0.00	0		
Total ASN209 SPOT									0.00	0		
Total For ASN209									0.00	0		
ASN264 On 20/06/2023 Spot Bond					0.00000	101.37970			0.00	0		
Total ASN264 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.18691				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.81724				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	102.00406				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.94889				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.45210				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.05241				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.24031				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.74850				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.91500	4.91500	4.91500	116.39982				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.52500	5.52500	5.52500	106.79430				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.29112				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.40828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.97345				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.89068				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.54000	116.35411	5.54000	116.30856				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.25352				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.70983				0.00	0	2,400,00
Total ASN346 SPOT										0.00	0	2,400,00
Total For ASN346										0.00	0	2,400,00
ASN35: On 20/06/2024 Spot Bond					0.00000	101.33444				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.22034				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.22034				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.76060				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.48728				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.32415				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN37: On 20/12/2024 Spot Bond					0.00000	101.67785				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.58604				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.35148				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.35148				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.46416				0.00	0	10,000,00
Total ASN388 SPOT										0.00	0	10,000,00
Total For ASN388										0.00	0	10,000,00
ASN39: On 17/12/2025 Spot Bond					0.00000	101.28596				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.20702				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.33966				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.55747				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.66270				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.10709				0.00	0	
Total ASN449 SPOT										0.00	0	

Contract 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 ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.12855				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	101.22423				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.54356				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.54639				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			10.39500	10.39500	10.39500	101.80000				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.08500	11.08500	11.08500	101.79590				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.15153				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.16566				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.70722				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.47266				0.00	0	10,000,00
Total ASN480 SPOT										0.00	0	10,000,00
Total For ASN480										0.00	0	10,000,00
ASN48 On 25/08/2025 Spot Bond					0.00000	133.66941				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.87000	10.87000	10.87000	101.57480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.66672				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	101.26951				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.26951				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	101.17508				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.44000	99.16746	10.44000	99.13973				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.62000	98.79232	9.62000	98.76682				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.17000	97.80653	10.17000	97.77989				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.17000	97.80653	10.17000	97.77989				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2024 Spot Bond			8.74500	102.84477	8.74500	102.82046				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			10.69500	103.35471	10.69500	103.32497				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			10.64500	103.34166	10.64500	103.31206				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53: On 31/01/2024 Spot Bond			10.14500	103.05392	10.14500	103.02575				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.14500	103.05392	10.14500	103.02575				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.01085				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.16206				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.78000	102.78050	10.78000	102.75088				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.87000	102.52662	10.87000	102.49666				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.73000	102.69871	10.73000	102.66907				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.92641				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.39211				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.61400				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.61706				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.22000	101.78146	10.22000	101.75344				0.00	0	
Total ASN595 SPOT										0.00	0	

Contract 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 ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.37948				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	102.01372				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.27134				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.18195				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	101.24490				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.06618				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.21024				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.13394				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	93.35758				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.16825				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.07678				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.97594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.32648				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.41357				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.76314				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.11861				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.53492				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.72402				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.15965				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	102.09383				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.89396				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.02633				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.47533				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	101.41224				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.08176				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.28591				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.18548				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.26358				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.17637				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.26358				0.00	0	450,000,00
Total ASN694 SPOT										0.00	0	450,000,00
Total For ASN694										0.00	0	450,000,00
ASN69: On 31/01/2030 Spot Bond					0.00000	100.28881				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.27978				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.28641				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.50893				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.97272				0.00	0	
Total ASN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.02423				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	102.19878				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.16988				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.68726				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.89489				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.46341				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.67748				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.17269				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.94660				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.16706				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.24664				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.25990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.86452				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.16680				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.43515				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.37802				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.87384	9.87384	9.87384	105.82565				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.68745				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.45000	10.45000	10.45000	102.52893				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.18038				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.16603				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.16620				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 21/12/2026 Spot Bond					0.00000	101.10842				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	100.95896				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.96272				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.69486				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.08820				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	93.74883				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.72109				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.82005				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.81859				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.72819				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.66058				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.66058				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.18054				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract 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 ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.29561				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.45688				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.45460				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.45460				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.38863				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	103.35456				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.17868				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.17787				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.24673				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.27341				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.94667				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.55215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	100.16569				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	105.21471				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	102.34615				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	101.52104				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	101.52104				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	101.34992				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.38451				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.38451				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.14140				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.15302				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	101.41901				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.40577				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.58211				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.56027				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.07211				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.44849				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.32000	103.30102	11.32000	103.26960				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.22776				0.00	4,000,000,000	2,000,000,000
Total ASN902 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ASN902										0.00	4,000,000,000	2,000,000,000
ASN90: On 31/01/2030 Spot Bond					0.00000	100.25895				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.23338				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.98420				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.02173				0.00	0	
Total ASN915 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.98420				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.94667				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.96544				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.99358				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.96544				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.99358				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	95.44042				0.00	3,140,000,000	1,570,000,000
Total ASN930 SPOT										0.00	3,140,000,000	1,570,000,000
Total For ASN930										0.00	3,140,000,000	1,570,000,000
ASN930 On 20/12/2027 Spot Bond					0.00000	92.25169				0.00	3,120,000,000	1,560,000,000
Total ASN932 SPOT										0.00	3,120,000,000	1,560,000,000
Total For ASN932										0.00	3,120,000,000	1,560,000,000
ASN932 On 20/12/2025 Spot Bond					0.00000	101.35261				0.00	0	0
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	105.01962				0.00	0	0
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.45219				0.00	0	0
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.17193				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 ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.36610				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.31706				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	101.27312				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.51837				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.23679				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.24673				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	101.94667				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	100.18118				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	101.43233				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	101.28372				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	101.20702				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN96(On 30/09/2027 Spot Bond					0.00000	101.09021				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	111.65754				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.49852				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.23351				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97(On 24/01/2025 Spot Bond					0.00000	86.85372				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	100.18681				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.31308				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98(On 02/04/2029 Spot Bond					0.00000	100.83332				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98(On 14/02/2026 Spot Bond					0.00000	79.92167				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98(On 15/02/2028 Spot Bond					0.00000	99.80838				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98(On 17/08/2023 Spot Bond					0.00000	99.79228				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98(On 17/02/2028 Spot Bond					0.00000	99.76813				0.00	0	
Total ASN984 SPOT										0.00	0	

Contract 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 ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.63333				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.61081				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	101.35634				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.22540				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.68180				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.63566				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.60946				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.39435				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.33000	99.92447	7.33000	99.90502				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.18965				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.36049				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.67171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.29915				0.00	0	1,500,000.00
Total BAW38 SPOT										0.00	0	1,500,000.00
Total For BAW38										0.00	0	1,500,000.00
BAWGL On 22/08/2025 Spot Bond					0.00000	101.95086				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.19304				0.00	0	120,000.00
Total BAWGL2 SPOT										0.00	0	120,000.00
Total For BAWGL2										0.00	0	120,000.00
BAYA72 On 31/03/2026 Spot Bond			12.07000	12.07000	12.07000	101.49771				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.70122				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.04101				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.40143				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.34523				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.42944				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.93048				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.93290				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9(On 30/06/2024 Spot Bond					0.00000	101.41509				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	101.26978				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	101.29476				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	101.26922				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	101.98371				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	101.25916				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9(On 30/09/2025 Spot Bond					0.00000	100.54448				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	101.34647				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9(On 30/09/2023 Spot Bond					0.00000	101.34549				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9(On 30/09/2027 Spot Bond					0.00000	101.31005				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	101.47282				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	101.56549				0.00	0	
Total BAYB15 SPOT										0.00	0	

Contract 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 BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.49866				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.47321				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.46325				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.47282				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.47321				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	101.52409				0.00	0	1,230,000,00
Total BAYB25 SPOT										0.00	0	1,230,000,00
Total For BAYB25										0.00	0	1,230,000,00
BD0302 On 18/04/2028 Spot Bond			9.17500	9.17500	9.17500	96.31493				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.08409				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.55762				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.16433				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.24951				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.11032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.23242				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.20193				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.90879				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.50958				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.91823				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.95125				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.41380				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.47707				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.21700				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.84000	100.22012	8.84000	100.19618				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.65554				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.52546				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.02838				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.05151				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.28825				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.75900				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.81800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.59300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.99700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.97000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.65754				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.67605				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	101.33637				0.00	0	
Total BNPS03 SPOT										0.00	0	

Contract 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 BNPS03										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.80089				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	102.18168				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.66415				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.74149				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.02173				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.84458				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	99.95367				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.85502				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.66650				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	101.51535				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3: On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	40,000,000,000	40,000,000,000	
Total BPPF38 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For BPPF38									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			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 BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.99404				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.24112				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	101.28452				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.25899				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.52668				0.00	0	350,000,00
Total CBL29 SPOT										0.00	0	350,000,00
Total For CBL29										0.00	0	350,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.14932				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.91946				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.67000	105.16093	8.67000	105.13622				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.87000	107.50506	8.87000	107.47943				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.52000	104.36459	9.52000	104.33822				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.56000	10.56000	10.56000	102.33219				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR42 On 03/08/2023 Spot Bond					0.00000	100.06109				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.23162				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.46546				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.48386				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.20739				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.12799				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.23150				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.30108				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.85500	101.97095	9.85500	101.94429				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	105.22074	8.70700	103.94600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract 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 CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.18843				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.16000	100.91560	11.16000	100.88582				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	108.73160	6.50000	103.46400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.77400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.32000	160.63495	6.32000	160.56872				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.43000	155.17934	8.43000	155.10663				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.50000	102.47138	9.50000	102.44553				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.68248				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.78847				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.75200				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	101.40245				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 25/11/2024 Spot Bond					0.00000	101.01698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.45983				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	101.29862				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.30674				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.56176				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.40000	103.04659	10.40000	103.01774				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.43469				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.02695				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.64200				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	159.68000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.29780				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.87000	102.51441	9.87000	102.48713				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			9.92000	101.35360	9.92000	101.32694				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.01000	100.24349	10.01000	100.21645				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.06000	10.06000	10.06000	325.67263				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN556 On 15/11/2023 Spot Bond					0.00000	99.80945				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.89548				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.90231				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.68414				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	138.91500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.91943				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.37000	99.46518	10.37000	99.43658				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.87000	100.54859	9.87000	100.52184				0.00	0	
Total CLN563 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.14356				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.92735				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.45863				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.62436				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.92231				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.10000	99.65918	10.10000	99.63206				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.89221				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.92206				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.37345				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.38614				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.54812				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.99012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	99.94752				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.49673				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.55239				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	101.92919				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.36184				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	104.55359				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	101.23520				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	103.02994				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.05207				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.74000	158.67485	4.74000	127.06035				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	102.12962				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 27/06/2024 Spot Bond					0.00000	101.11089				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.88241				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.34000	9.34000	9.34000	103.91328				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.95706				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.42921				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.23520				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.23520				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.12200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.92500	8.92500	8.92500	101.99075				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.07410				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.41548				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.98922				0.00	0	
Total CLN606 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN606										0.00	0	
CLN60: On 17/01/2024 Spot Bond					0.00000	100.59135				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60: On 22/08/2024 Spot Bond					0.00000	101.91677				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN61: On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61: On 23/10/2024 Spot Bond					0.00000	100.37307				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611: On 14/04/2026 Spot Bond					0.00000	102.23260				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612: On 07/03/2025 Spot Bond					0.00000	101.57158				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613: On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614: On 30/11/2023 Spot Bond					0.00000	101.85829				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616: On 20/12/2029 Spot Bond					0.00000	95.80700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617: On 20/12/2024 Spot Bond					0.00000	102.48470				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619: On 31/05/2024 Spot Bond					0.00000	101.74081				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620: On 28/10/2024 Spot Bond					0.00000	100.26069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.60169				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	102.16320				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.66908				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.03500	61.48026	13.03500	80.43525				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	102.12950				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.57000	99.92290	10.57000	99.89448				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	102.15689				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	102.08074				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.85761				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	99.97332				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63f On 19/08/2025 Spot Bond					0.00000	104.24158				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63f On 21/11/2024 Spot Bond					0.00000	101.89061				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63f On 19/08/2025 Spot Bond					0.00000	102.15059				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63f On 19/08/2025 Spot Bond					0.00000	103.38354				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	102.27670				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64f On 17/10/2023 Spot Bond					0.00000	100.55084				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64f On 21/11/2024 Spot Bond					0.00000	101.89683				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	101.22054				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64f On 29/01/2024 Spot Bond					0.00000	100.26707				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	101.22186				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	102.25044				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64f On 31/05/2026 Spot Bond					0.00000	101.74014				0.00	0	
Total CLN649 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	102.15059				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	102.15059				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	96.27300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.40600				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.13490				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.63718				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	101.27400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	128.04800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	153.00100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	104.17929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.42799				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	102.25278				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	102.29771				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.31198	163.32983	5.31198	132.68266				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.31198	163.32983	5.31198	132.68351				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	102.32923				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.41328				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.18479				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.90970				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.49575				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.15189				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	101.17228				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.03783				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.31196				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.31174				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.32300				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.01930				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.20412				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.49891				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.63557				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.15430				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.42601				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.18600				0.00	0	
Total CLN702 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.13314				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.18607				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	102.45530				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.95272				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.18592				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.56955				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.80872				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.27139				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	99.90365				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.19101				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.19101				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.19101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	82.62304				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.30377				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	81.63496				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	81.95267				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.58906				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	82.65237				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.12868				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.12868				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.14141				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.14141				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.14141				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	101.14141				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.11202				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.13287				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.76047				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.20385				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.31898				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.95945				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.38484				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.66248				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	118.45200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	94.73747				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	102.12957				0.00	0	
Total CLN741 SPOT										0.00	0	

Contract 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 CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	101.19952				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.26625				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.17100				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.41172				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	102.00729				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2023 Spot Bond					0.00000	101.20405				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.17877				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74: On 31/07/2024 Spot Bond					0.00000	99.09252				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75: On 11/09/2026 Spot Bond					0.00000	101.37983				0.00	400,000,000	200,000,000
Total CLN750 SPOT										0.00	400,000,000	200,000,000
Total For CLN750										0.00	400,000,000	200,000,000
CLN75: On 01/10/2026 Spot Bond					0.00000	100.91459				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75: On 31/07/2024 Spot Bond					0.00000	99.94229				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75: On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.96615				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.55215				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.81447				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.77420				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.30010				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.00544				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.40860				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.45832				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.96615				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.23291				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.65160				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	106.91194				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.45229				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.48036				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	103.21775				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.18314				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.49000	5.49000	5.49000	107.43662				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.85279				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	102.11552				0.00	0	
Total CLN778 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.16364				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.16444				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.26092				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.16841				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.17016				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.14140				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.10205				0.00	0	3,700,000,00
Total CLN786 SPOT										0.00	0	3,700,000,00
Total For CLN786										0.00	0	3,700,000,00
CLN786 On 30/09/2026 Spot Bond					0.00000	101.14140				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	112.19110				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.02377				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.17974				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.57100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.17974				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.96225				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.17974				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.14147				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.17974				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.17989				0.00	4,000,000,000	2,000,000,000
Total CLN798 SPOT										0.00	4,000,000,000	2,000,000,000
Total For CLN798										0.00	4,000,000,000	2,000,000,000
CLN798 On 31/01/2026 Spot Bond					0.00000	100.18022				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.18022				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.95598				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	87.84310				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	105.18673				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN804 On 31/01/2027 Spot Bond					0.00000	100.16491				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.18113				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.96550				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.17001				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.13388				0.00	0	4,200,000.00
Total CLN809 SPOT										0.00	0	4,200,000.00
Total For CLN809										0.00	0	4,200,000.00
CLN81 On 18/04/2028 Spot Bond			9.17500	96.33854	9.17500	96.31493				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.14013				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.49640				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.17974				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.17995				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.18113				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.16365				0.00	0	
Total CLN818 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.17974				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.17995				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.14148				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.17995				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.17995				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.17959				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.17995				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	88.80824				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.17974				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	102.14792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.62173				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.17959				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.35000	9.35000	9.35000	101.69330				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.94653				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.94667				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.94667				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.94655				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.14147				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.23745				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	98.50900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.95400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN84: On 20/07/2026 Spot Bond					0.00000	99.00100				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84: On 07/09/2026 Spot Bond					0.00000	101.54616				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.14148				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84: On 31/03/2027 Spot Bond					0.00000	101.14147				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84: On 31/03/2029 Spot Bond					0.00000	101.14109				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85: On 31/07/2025 Spot Bond					0.00000	100.19036				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85: On 27/09/2028 Spot Bond					0.00000	101.30328				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.24673				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85: On 20/06/2027 Spot Bond					0.00000	101.30242				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.38590				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.41239				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85: On 23/09/2026 Spot Bond					0.00000	101.30126				0.00	0	
Total CLN856 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.00020				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	84.67797				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.17995				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.31303				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.23347				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.52591				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	112.09000				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	98.29500				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	99.68000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.19646				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.89578				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.16062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	100.16207				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	100.16128				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87(On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.24312				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87(On 31/08/2025 Spot Bond					0.00000	101.94653				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87(On 20/06/2027 Spot Bond					0.00000	101.26663				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	100.21806				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	100.21806				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	100.16015				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	100.95706				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	100.95234				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.60471				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN882 On 31/01/2030 Spot Bond					0.00000	100.15967				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.38088				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.18307				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.18307				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.00561				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.15346				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.57000	5.57000	5.57000	126.35799				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	107.86388				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.37935				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	101.31043				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	100.17995				0.00	0	
Total CLN893 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.27577				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.94653				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.14140				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.91455				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	104.48000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.70338				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.21415				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.36500	11.36500	11.36500	107.17585				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.82600				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.95500	10.95500	10.95500	102.36046				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.57030				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.46529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.37007				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.72061				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	102.40100				0.00	320,000,000	160,000,000
Total CLN908 SPOT										0.00	320,000,000	160,000,000
Total For CLN908										0.00	320,000,000	160,000,000
CLN908 On 20/12/2027 Spot Bond					0.00000	105.53200				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.37951				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.17943				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.36610				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	99.87400				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	101.59744				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	100.42800				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN917 On 28/02/2027 Spot Bond					0.00000	101.78866				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.24147				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.75160				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.75160				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.55907				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	101.55907				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	101.63965				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.54000				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.45873				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.47197				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	101.46535				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.17943				0.00	0	
Total CLN928 SPOT										0.00	0	

Contract 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 CLN928										0.00	0	
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN929 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	99.16680				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.20731				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.36000	12.36000	12.36000	104.03180				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	101.62139				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	99.83570				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	100.12780				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	100.95390				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	101.30214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	101.25421				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	100.60930				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.78664				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	100.40241				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	100.58507				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.45991				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.41183				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.18873				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,000,000.00
Total CLN949 SPOT										0.00	0	12,000,000.00
Total For CLN949										0.00	0	12,000,000.00
COJ05 On 05/06/2023 Spot Bond			10.47000	105.28706	10.47000	105.25710				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.16000	105.07406	11.16000	105.04272				0.00	0	200,000.00
Total COJ08 SPOT										0.00	0	200,000.00
Total For COJ08										0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			11.28000	103.10841	11.28000	103.07733				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.93000	91.28929	12.93000	91.25804				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.52000	96.25911	11.52000	96.22949				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.98489				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.27000	10.27000	10.27000	105.10934				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.69219				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	102.25868				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.65824				0.00	0	10,000,00
Total DSY06 SPOT										0.00	0	10,000,00
Total For DSY06										0.00	0	10,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.91134				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.93883				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.20975				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.22934				0.00	0	
Total DTF003 SPOT										0.00	0	

Contract 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 DTF003										0.00	0	
DTF00 On 14/09/2025 Spot Bond					0.00000	101.25310				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.27000	102.42319	9.27000	102.39756				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.11320	9.69000	102.08651				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.11320	9.69000	102.08651				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.47000	99.27345	10.47000	99.24547				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.65000	99.87072	10.65000	99.84210				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	102.20140	10.10000	102.17358				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.20140	10.10000	102.17358				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	100.89889				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.07266				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.74820				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.97734				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.34784				0.00	0	
Total DVF28 SPOT										0.00	0	

Contract 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 DVF28										0.00	0	
DVFB2: On 15/12/2024 Spot Bond					0.00000	102.68031				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2: On 31/05/2024 Spot Bond					0.00000	101.78598				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2: On 31/05/2026 Spot Bond					0.00000	101.95390				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	100.04355				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	99.38373				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	102.39775				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3: On 21/08/2025 Spot Bond					0.00000	104.50360				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2: On 15/12/2026 Spot Bond					0.00000	104.07181				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2: On 15/12/2028 Spot Bond					0.00000	104.91264				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.70000	118.23431	5.70000	118.18783				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.53000	103.81860	5.53000	103.77801				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037: On 31/01/2037 Spot Bond			2.25000	150.63347	2.25000	150.58795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.63500	158.62630	4.63500	158.56841			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			4.66000	143.51225	4.66000	145.06901			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.68000	139.25050	4.68000	139.19921		28,080,000,000,000.00	6,000,000,000	1,500,000,000	
Total EL30 SPOT								28,080,000,000,000.00	6,000,000,000	1,500,000,000	
Total For EL30								28,080,000,000,000.00	6,000,000,000	1,500,000,000	
EL31 On 02/06/2031 Spot Bond			5.52000	122.13286	5.52000	122.08524			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.40000	107.61554	5.40000	107.57382			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	150.63347	2.25000	150.58795			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	193.08188			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	189.94730			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	177.91483			0.00	0	
Total ELN004 SPOT									0.00	0	
Total For ELN004									0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	148.02383			0.00	0	
Total ELN006 SPOT									0.00	0	
Total For ELN006									0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	147.02996			0.00	0	
Total ELN007 SPOT									0.00	0	
Total For ELN007									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	143.06110				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	133.01757				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	127.99011				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	130.01125				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	107.73664				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN018 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	107.10493				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	116.89002				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.58000	99.64876	10.58000	99.62085				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.70000	12.70000	12.70000	92.67947				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.75000	12.75000	12.75000	95.47766				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.67000	10.67000	10.67000	103.32930				0.00	0	
Total EMM06 SPOT										0.00	0	

Contract 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 EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.67000	10.67000	10.67000	103.08661				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.54500	12.54500	12.54500	99.44104				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.61000	11.61000	11.61000	101.55198				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.04500	15.04500	15.04500	94.83758				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.64606				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.50416				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.65872				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.72646				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.45716				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.56301				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.81165				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.37973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	99.94899				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	99.95131				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC52 On 14/03/2024 Spot Bond					0.00000	101.25799				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.15937				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.24208				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.89550				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.16166				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.13228				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.71304				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	100.26442				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	99.92864				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01: On 11/11/2025 Spot Bond					0.00000	99.92557				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.43207				0.00	0	100,000,00
Total EQT013 SPOT										0.00	0	100,000,00
Total For EQT013										0.00	0	100,000,00
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.76572				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	99.75864				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.76208				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.75502				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	99.76240				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	99.80697				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	99.76347				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	99.75843				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1: On 17/02/2028 Spot Bond					0.00000	99.75359				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	99.74995				0.00	0	
Total ERSC10 SPOT										0.00	0	

Contract 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 ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.47000	96.75441	9.47000	96.72996			1,557,542,264,000.00	164,471,200	2,620,167,50
Total ES26 SPOT									1,557,542,264,000.00	164,471,200	2,620,167,50
Total For ES26									1,557,542,264,000.00	164,471,200	2,620,167,50
ES26/R On 02/04/2026 Spot Bond			7.85000	100.78144	7.85000	100.76024			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.17500	73.99833	12.14500	74.11501			1,765,801,125,000.00	145,035,000	1,826,268,70
Total ES33 SPOT									1,765,801,125,000.00	145,035,000	1,826,268,70
Total For ES33									1,765,801,125,000.00	145,035,000	1,826,268,70
ES33/R On 15/09/2033 Spot Bond			7.50000	101.10650	7.50000	101.08627			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.64500	70.74169	12.59500	70.98726			1,162,335,987,000.00	91,920,600	395,571,00
Total ES42 SPOT									1,162,335,987,000.00	91,920,600	395,571,00
Total For ES42									1,162,335,987,000.00	91,920,600	395,571,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.31893	8.50000	100.29611			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.53500	11.53500	11.53500	102.58453			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.39000	14.39000	14.39000	96.70770			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.17600			0.00	0	15,000,00
Total EXX05 SPOT									0.00	0	15,000,00
Total For EXX05									0.00	0	15,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.81806			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.16166			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.06179			0.00	0	150,000,00

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 FIFB19 SPOT										0.00	0	150,000,00
Total For FIFB19										0.00	0	150,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.91122				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.19304				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.80862				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.88574				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.96768				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.98818				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	101.24789				0.00	0	1,830,000,00
Total FRB24 SPOT										0.00	0	1,830,000,00
Total For FRB24										0.00	0	1,830,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.49511				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.50751				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.25000	106.84384	9.25000	106.81730				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	105.87016				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.00427				0.00	0	1,000,000.00
Total FRB29 SPOT										0.00	0	1,000,000.00
Total For FRB29										0.00	0	1,000,000.00
FRB30 On 19/04/2026 Spot Bond			9.17000	97.86787	9.17000	97.84390				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.50513				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.01362				0.00	0	100,000.00
Total FRB32 SPOT										0.00	0	100,000.00
Total For FRB32										0.00	0	100,000.00
FRB33 On 29/09/2029 Spot Bond					0.00000	101.04324				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.26350				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.26194				0.00	0	1,500,000.00
Total FRB35 SPOT										0.00	0	1,500,000.00
Total For FRB35										0.00	0	1,500,000.00
FRBI23 On 07/12/2023 Spot Bond			3.33000	335.17163	3.33000	335.06060				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	166.67336				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.48000	217.21889	4.48000	217.14033				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.86000	4.86000	4.86000	116.74816				0.00	0	
Total FRBI29 SPOT										0.00	0	

Contract 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 FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.54000	5.54000	5.54000	232.56979				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.55000	98.70968	5.55000	98.67118				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.50000	100.36696	5.50000	100.32778				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.46000	9.46000	9.46000	87.39607				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.47000	9.47000	9.47000	86.46369				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.92000	4.92000	4.92000	164.33211				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	101.78242				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.77613				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	100.20649				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.60131				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC288 On 11/11/2024 Spot Bond					0.00000	99.90600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.14224				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.16494				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.64551				0.00	0	100,000,00
Total FRC299 SPOT										0.00	0	100,000,00
Total For FRC299										0.00	0	100,000,00
FRC30: On 11/11/2024 Spot Bond					0.00000	100.99173				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.98441				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.23308				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.56773				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.20043				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.31049				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.39276				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.64869				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 15/09/2033 Spot Bond					0.00000	101.42867				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.27304				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.29988				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	98.59167				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.48687				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	101.31954				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.91929				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	102.07082				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.62781				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	102.05192				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.56214				0.00	0	
Total FRC341 SPOT										0.00	0	

Contract 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 FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.17843				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.43998				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.64701				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.36827				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.29577				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.29334				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.85301				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.34567				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.31218				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.31810				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.31953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.34182				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.27686				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2024 Spot Bond					0.00000	101.01899				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.06000				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	102.32763				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	102.65840				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	92.37299				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	101.93935				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	91.24621				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	91.38956				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	92.70844				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	89.69223				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	89.54887				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	101.22945				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.32943				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	97.99311				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.98145				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	101.98145				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.95624				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	101.95624				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.72968				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38(On 30/04/2027 Spot Bond					0.00000	100.29501				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	99.91447				0.00	0	
Total FRC393 SPOT										0.00	0	

Contract 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 FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.16791				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.29498				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.46420				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond			8.97000	8.97000	8.97000	100.55787				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.48606				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.51302				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.57907				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.36000	11.36000	11.36000	100.58706				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	99.63809				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	97.84781				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			15.47000	15.47000	15.47000	100.17673				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			11.01000	11.01000	11.01000	103.57411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.01244				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.74652				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.44153				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			12.12000	12.12000	12.12000	99.41186				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.29501				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	102.11472				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.32298				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	102.04070				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	102.04091				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	101.55076				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	102.10731				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2029 Spot Bond					0.00000	100.32094				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.30328				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.32589				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.32589				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.98462				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.29492				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.14148				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.19265				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.37133				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.29508				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.31239				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.94675				0.00	0	
Total FRC431 SPOT										0.00	0	

Contract 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 FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.29494				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.94675				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.04059				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.93144				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.35941				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.59000	9.59000	9.59000	104.65009				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.55129				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.57057				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.96552				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.96552				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.40584				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.30499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.27392				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	101.94675				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	101.54883				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	101.94675				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	101.96552				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	101.41899				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.99899				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	100.27392				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	100.27126				0.00	0	2,000,000.00
Total FRC453 SPOT										0.00	0	2,000,000.00
Total For FRC453										0.00	0	2,000,000.00
FRC453 On 20/06/2028 Spot Bond					0.00000	101.25337				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	100.47898				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45(On 18/04/2028 Spot Bond					0.00000	100.60976				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45(On 16/11/2027 Spot Bond					0.00000	101.54131				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45(On 20/12/2029 Spot Bond					0.00000	101.34612				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45(On 31/07/2025 Spot Bond					0.00000	100.31474				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46(On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46(On 30/04/2025 Spot Bond					0.00000	100.31340				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46(On 30/04/2026 Spot Bond					0.00000	100.29501				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46(On 20/04/2032 Spot Bond					0.00000	100.55405				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46(On 20/03/2026 Spot Bond					0.00000	101.12272				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46(On 06/11/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46(On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.02000	111.56197	5.02000	111.52012				0.00	0	
Total FRI33 SPOT										0.00	0	

Contract 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 FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.28000	119.92633	5.28000	119.88023				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.43749				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.38962				0.00	6,200,000,000	3,100,000,000
Total FRJ24 SPOT										0.00	6,200,000,000	3,100,000,000
Total For FRJ24										0.00	6,200,000,000	3,100,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.11181				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	103.11032				0.00	24,000,000,000	12,000,000,000
Total FRJ26 SPOT										0.00	24,000,000,000	12,000,000,000
Total For FRJ26										0.00	24,000,000,000	12,000,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.95342				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.68583				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.66967				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.60953				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.41933				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.07926				0.00	0	300,000,000
Total FRJ30 SPOT										0.00	0	300,000,000
Total For FRJ30										0.00	0	300,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.00393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.09177				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.83800	4.83800	4.83800	108.01905				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.25000	5.25000	5.25000	120.30069				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.19432				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.39000	118.39929	5.39000	118.35342				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.42000	235.01494	5.42000	234.92392				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.71000	114.08697	5.71000	114.04181				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	234.92392				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.82000	164.66658	4.82000	164.60531				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	116.39638	3.70500	116.35658				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.33000	119.22932	5.33000	119.18333				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			5.54000	232.66065	5.54000	232.56979				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.54000	232.66065	5.54000	232.56979				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			4.00000	166.92650	4.00000	166.86811				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			5.62000	231.10689	5.62000	231.01612				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.53000	116.48914	5.53000	116.44358				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.81000	214.02188	4.81000	213.94261				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			6.28000	106.86207	6.28000	106.81812				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			5.02000	212.01558	5.02000	211.93587				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			5.08000	211.44632	5.08000	211.36649				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			6.13000	221.49083	6.13000	221.40084				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			6.23000	107.47338	6.23000	107.42934				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.53000	5.53000	5.53000	116.44358				0.00	0	
Total FRS135 SPOT										0.00	0	

Contract 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 FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.32000	119.36834	5.32000	119.32233				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.89000	213.25499	4.89000	213.17555				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.90000	225.76641	5.90000	225.67606				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.02000	212.01558	5.02000	211.93587				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.02000	212.01558	5.02000	211.93587				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.42100	217.79624	4.42100	217.71782				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.77000	164.80322	4.77000	164.74213				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.37000	208.71964	5.37000	208.63922				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.41000	208.34672	5.41000	208.26622				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.74000	164.88528	4.74000	164.82429				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.88500	213.30285	4.88500	213.22339				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.42000	5.42000	5.42000	208.17310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.58752				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.26932				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.09370				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	190.11232				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	150.52750				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	214.47927				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	214.46969				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.07212				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.07804				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	99.89500				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	101.77721				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.65087				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.91203				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 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	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 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	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.51367				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS223 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.17843				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For 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	102.20087				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	103.91554				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.80852				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	72.86965				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.09358				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	113.84287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.69384				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	100.90277				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.59165				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	130.30885				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.38516				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	102.02640				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.12909				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	133.06058				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 31/03/2031 Spot Bond					0.00000	101.13429				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.13011				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.30818				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.46830				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	100.97129				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.17220				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.42000	10.42000	10.42000	96.97109				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.42000	10.42000	10.42000	96.97109				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.34799				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.74493				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.51900	11.51900	11.51900	92.78930				0.00	0	
Total FRS289 SPOT										0.00	0	

Contract 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 FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.71643				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 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	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	112.79545				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	120.16603				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	102.08915				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 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	
FRS30 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	
FRS30 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	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.87494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.29501				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 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	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.63703				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	109.85824				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.67000	9.67000	9.67000	101.63309				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.27400				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	102.32110				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.24277				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.48462				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	101.14139				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS317 On 07/12/2033 Spot Bond					0.00000	102.88205			0.00	0	
Total FRS317 SPOT									0.00	0	
Total For FRS317									0.00	0	
FRS318 On 17/05/2023 Spot Bond			4.38000	4.38000	4.38000	100.30395			0.00	0	
Total FRS318 SPOT									0.00	0	
Total For FRS318									0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	92.21060			0.00	0	
Total FRS320 SPOT									0.00	0	
Total For FRS320									0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.97000	2.97000	2.97000	335.73719			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.35000	337.01124	2.35000	336.90857			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.71000	2.71000	2.71000	336.22748			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.10187			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.23000	109.98778	5.23000	109.94564			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.91000	66.94277	4.91000	113.75000			0.00	0	80,000,00
Total FRS81 SPOT									0.00	0	80,000,00
Total For FRS81									0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	167.17473			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	166.39566			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.77000	3.77000	3.77000	334.23718			0.00	0	
Total FRS90 SPOT									0.00	0	

Contract 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 FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.95000	107.02328	8.95000	106.99754				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.02000	104.18466	9.02000	104.15928				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.46000	101.08228	9.46000	101.05675			184,381,076,000.00		19,490,600	20,086,30
Total FRX26 SPOT									184,381,076,000.00		19,490,600	20,086,30
Total For FRX26									184,381,076,000.00		19,490,600	20,086,30
FRX27 On 07/03/2027 Spot Bond			9.60000	103.57147	9.60000	103.54508				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.81000	104.09210	9.81000	104.06456				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.51000	99.00685	10.51000	98.97885				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.80000	95.25943	10.80000	95.23175			37,869,040,080,000.00		3,506,392,600	3,334,335,90
Total FRX31 SPOT									37,869,040,080,000.00		3,506,392,600	3,334,335,90
Total For FRX31									37,869,040,080,000.00		3,506,392,600	3,334,335,90
FRX32 On 31/03/2032 Spot Bond			10.71500	99.99747	10.71500	99.96896				0.00	0	250,000,00
Total FRX32 SPOT										0.00	0	250,000,00
Total For FRX32										0.00	0	250,000,00
FRX45 On 14/04/2045 Spot Bond			12.26000	68.34143	12.26000	68.31921				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.88089				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.84848				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.79586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.83160				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.84211				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.44723				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.45448				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.47246				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.92596				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.69459				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.75566				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.17528				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.46000	120.74209	4.46000	120.69843				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.60446				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT17 On 17/10/2023 Spot Bond			8.97900	101.07194	8.97900	101.04803				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.06372				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.68000	102.74374	7.68000	102.72259				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.16092				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.12193				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.00965				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.95131				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.48832				0.00	400,000,000	200,000,000
Total GRT29 SPOT										0.00	400,000,000	200,000,000
Total For GRT29										0.00	400,000,000	200,000,000
GRT30 On 10/12/2025 Spot Bond					0.00000	102.03437				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.64945				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.84464				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.13502				0.00	0	
Total GRT33 SPOT										0.00	0	

Contract 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 GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.29522				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.06088				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.99596				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.15718				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	102.27607				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.43355				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.27062				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.72698				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.63387				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.56597				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.82343				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.34414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.40370				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	99.97333				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.78923				0.00	0	200,000,00
Total GRT54 SPOT										0.00	0	200,000,00
Total For GRT54										0.00	0	200,000,00
GS0009 On 08/11/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.30000	9.30000	9.30000	100.98798				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.11703				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.35547				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.85165				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.75849				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.78167				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.14147				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T22 On 31/07/2027 Spot Bond					0.00000	103.80379				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.54576				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.18201				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.97932				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.41056				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.82630				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.49624				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.23975				0.00	0	20,000,00
Total HILB15 SPOT										0.00	0	20,000,00
Total For HILB15										0.00	0	20,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	99.97436				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.85138				0.00	0	560,000,00
Total HILB17 SPOT										0.00	0	560,000,00
Total For HILB17										0.00	0	560,000,00
HILB18 On 05/04/2028 Spot Bond					0.00000	100.87006				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.63000	334.61228	3.63000	334.49876				0.00	0	
Total HWAY23 SPOT										0.00	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 HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.76000	3.76000	3.76000	339.61439			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.61500	100.72356	10.61500	100.69479			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.17000	78.17688	5.17000	112.61623			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.14500	84.97563	12.14500	84.94796		493,257,030,000.00		40,614,000	4,570,618,30
Total HWAY34 SPOT								493,257,030,000.00		40,614,000	4,570,618,30
Total For HWAY34								493,257,030,000.00		40,614,000	4,570,618,30
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.53090	100.00000	11.50511			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.21500	83.89067	12.21500	83.86320			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.52531	100.00000	11.49952			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.31000	168.85964	3.32000	168.77546		527,559,722,951,000.00		159,383,602,100	480,060,000,00
Total I2025 SPOT								527,559,722,951,000.00		159,383,602,100	480,060,000,00
Total For I2025								527,559,722,951,000.00		159,383,602,100	480,060,000,00
I2029 On 31/03/2029 Spot Bond			3.97000	122.59415	3.99000	122.41758		124,927,515,717,300.00		31,467,888,090	196,864,411,80
Total I2029 SPOT								124,927,515,717,300.00		31,467,888,090	196,864,411,80
Total For I2029								124,927,515,717,300.00		31,467,888,090	196,864,411,80
I2031 On 31/01/2031 Spot Bond			4.17000	101.78271	4.17000	101.74662		32,526,000,000,000.00		7,800,000,000	2,500,000,00
Total I2031 SPOT								32,526,000,000,000.00		7,800,000,000	2,500,000,00
Total For I2031								32,526,000,000,000.00		7,800,000,000	2,500,000,00
I2033 On 28/02/2033 Spot Bond			4.55000	116.17395	4.52000	116.43339		439,259,475,655,000.00		96,540,544,100	390,553,243,20
Total I2033 SPOT								439,259,475,655,000.00		96,540,544,100	390,553,243,20
Total For I2033								439,259,475,655,000.00		96,540,544,100	390,553,243,20
I2038 On 31/01/2038 Spot Bond			4.63500	129.36566	4.63000	129.39472		818,428,802,631,480.00		176,575,793,448	427,189,614,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total I2038 SPOT									18,428,802,631,480.00	176,575,793,448	427,189,614,04
Total For I2038									18,428,802,631,480.00	176,575,793,448	427,189,614,04
I2046 On 31/03/2046 Spot Bond			4.66100	113.34564	4.65000	113.50210			889,617,608,786,300.00	190,864,108,300	543,302,029,80
Total I2046 SPOT									19,617,608,786,300.00	190,864,108,300	543,302,029,80
Total For I2046									19,617,608,786,300.00	190,864,108,300	543,302,029,80
I2050 On 31/12/2050 Spot Bond			4.64500	116.09876	4.65000	115.95468			936,726,944,494,000.00	201,663,497,200	453,122,332,80
Total I2050 SPOT									16,726,944,494,000.00	201,663,497,200	453,122,332,80
Total For I2050									16,726,944,494,000.00	201,663,497,200	453,122,332,80
IBG01 On 07/02/2025 Spot Bond					0.00000	99.88788			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.65643			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.43000	334.98498	3.43000	334.87313			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.85345			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.19633			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.89773			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.60462			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.87576			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.77860			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.29656				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.22294				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.21373				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.95697				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.57442				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.61254				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.78259				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.01644				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.87518				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.63747				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.96139				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	102.00336				0.00	0	
Total IBL168 SPOT										0.00	0	

Contract 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 IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.77410				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.56703				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.63636				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.83825				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.63252				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.05943				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.69118				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.99983				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.92114				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.42336				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.12160				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.80906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.60245				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.55358				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.50471				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.16137				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.86255				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.22198				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.13889				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.88867				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.57766				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.23000	8.23000	8.23000	99.56322				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.94636				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL224 On 17/05/2025 Spot Bond					0.00000	99.79288				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.66026				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.04019				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.25657				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.52919				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.39353				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.43138				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.15922				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.13000	9.13000	9.13000	102.95888				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.96681				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.99391				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.18831				0.00	0	
Total IBL235 SPOT										0.00	0	

Contract 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 IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.51952				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.92073				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.58775				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.54823				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	102.50137				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.24362				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.25143				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.09355				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.03500	10.03500	10.03500	99.18417				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.76099				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.02807				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.18000	101.37094	8.18000	101.50444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.67415				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.99974				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.63074				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.42807				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.26954				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.32933				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.34135				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.15164				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.15493				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	99.99977				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	99.96793				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	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
IBL266 On 15/02/2026 Spot Bond			8.25000	8.25000	8.25000	98.79289				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	99.80151				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.83269				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.38244				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.46000	102.84720	9.46000	102.82094				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.24329				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.71000	104.14657	9.71000	104.11929				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.05000	100.95709	11.05000	100.97724				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.27000	106.13453	10.27000	106.10534				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.19816				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.26322				0.00	0	500,000,00
Total IDCG16 SPOT										0.00	0	500,000,00
Total For IDCG16										0.00	0	500,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.99977				0.00	0	
Total IDCG17 SPOT										0.00	0	

Contract 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 IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	101.18817				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2024 Spot Bond					0.00000	100.82024				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.13607				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.02000	103.14463	9.02000	103.11963				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.97428				0.00	150,000,000	75,000,000
Total INLV01 SPOT										0.00	150,000,000	75,000,000
Total For INLV01										0.00	150,000,000	75,000,000
INLV06 On 22/01/2026 Spot Bond					0.00000	104.57517				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.74862				0.00	0	70,000,000
Total INLV07 SPOT										0.00	0	70,000,000
Total For INLV07										0.00	0	70,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	105.84070				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.77783				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.94923				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.18967				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.07283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.17603				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.55884				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.18887				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.70234				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.94016				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.32933				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.82903				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.84915				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.79876				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.83912				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.84915				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC41 On 27/05/2023 Spot Bond					0.00000	101.45173				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.60735				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.77858				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.33577				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.71130				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.57351				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.65346				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.25982				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.72290				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	101.05938				0.00	0	
Total IVC159 SPOT										0.00	0	

Contract 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 IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.57466				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.75668				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.40000	101.32796	8.40000	101.30506				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.65700				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.41000	101.89801	7.41000	101.87767				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.02249				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.45000	101.05790	8.45000	101.03511				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.66138				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.39000	101.04712	8.39000	101.02449				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.99238				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.52109				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.03672				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.63000	100.06765	8.63000	100.04456				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.32500	9.32500	9.32500	99.86576				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	102.48606				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.19749				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.91507				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.27000	10.27000	10.27000	100.32643				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.67131				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.64000	9.64000	9.64000	100.03003				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.54925				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.61500	8.61500	8.61500	100.63100				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC231 On 14/10/2023 Spot Bond			9.24000	9.24000	9.24000	100.36592				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.69643				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.31043				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.30261				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.44363				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.32369				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.81779				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.30645				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.29054				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.79956				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.95777				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.47655				0.00	0	2,300,000,00
Total IVC244 SPOT										0.00	0	2,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC244										0.00	0	2,300,000,00
IVC245 On 20/07/2028 Spot Bond					0.00000	101.22613				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				100.10864	0.00000	100.46644				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				100.10864	0.00000	100.59685				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.48367				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.32430				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	8.40000				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.81623				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.70171				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.65598				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	99.33311				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	
IVZ140 On 08/06/2023 Spot Bond			8.45000	8.45000	8.45000	99.17346				0.00	0	
Total IVZ140 SPOT										0.00	0	
Total For IVZ140										0.00	0	
JIBAR On 15/03/2060 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 JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.39959				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.66587				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.32093				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.52339				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.32242				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.26681				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.34837				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.25858				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	99.75305				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.70682				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.74506				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP025 On 12/04/2027 Spot Bond					0.00000	100.91740				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.95794				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.98128				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	99.75390				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	99.75040				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.77000	113.58892	9.77000	113.55948				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.49283				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.56337				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.86201				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.46561				0.00	0	525,000,00
Total LGL12 SPOT										0.00	0	525,000,00
Total For LGL12										0.00	0	525,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.16471				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.33064				0.00	0	
Total LHC02 SPOT										0.00	0	

Contract 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 LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.95772				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.99975				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	102.04179				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.73468				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.87502				0.00	3,000,000,000	1,500,000,000
Total MAR02B SPOT										0.00	3,000,000,000	1,500,000,000
Total For MAR02B										0.00	3,000,000,000	1,500,000,000
MAR03 On 17/03/2030 Spot Bond			14.40500	14.40500	14.40500	101.34612				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	99.78886				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.91317				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.32264				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.66251				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.04431				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.24981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.08468				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.85314				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.17151				0.00	5,000,000,000	2,500,000,000
Total MBP049 SPOT										0.00	5,000,000,000	2,500,000,000
Total For MBP049										0.00	5,000,000,000	2,500,000,000
MBP05: On 26/03/2024 Spot Bond					0.00000	101.02253				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.02000	9.02000	9.02000	107.20110				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.08665				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.89963				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.32565				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.69000	102.62393	9.69000	102.59726				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.85181				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.92000	93.47064	9.92000	93.37506				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML05 On 25/05/2027 Spot Bond					0.00000	102.28236				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.29000	103.31502	10.29000	103.28638				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.14219				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.64270				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.09649				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.43406				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.36473				0.00	340,000,000	170,000,000
Total MTN17 SPOT										0.00	340,000,000	170,000,000
Total For MTN17										0.00	340,000,000	170,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.69572				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.28665				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.54953				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.33523				0.00	60,000,000	30,000,000
Total MTN21 SPOT										0.00	60,000,000	30,000,000
Total For MTN21										0.00	60,000,000	30,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.45751				0.00	0	
Total MTN22 SPOT										0.00	0	

Contract 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 MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.61500	99.10336	9.61500	99.07767				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.38052				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.61356				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.77401				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.30338				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.86682				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.13914				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.95406				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.74369				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.25112				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.25034				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.36540				0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN35 SPOT										0.00	0	400,000,00
Total For MTN35										0.00	0	400,000,00
MTN36 On 14/11/2029 Spot Bond					0.00000	99.81759				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.98843				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	102.13909				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.96784				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.96795				0.00	0	350,000,00
Total MWAR08 SPOT										0.00	0	350,000,00
Total For MWAR08										0.00	0	350,000,00
MWAR(On 22/11/2025 Spot Bond					0.00000	101.90214				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.77964				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.33973				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.50534				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.65749				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.42000	102.80138	9.42000	102.77542				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			10.53000	102.72905	10.53000	102.69993				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.45386				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.25281				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.36723				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.25112				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.28533				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.96000	101.95213	8.96000	101.92786				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.17000	102.64665	9.17000	102.62123				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.30000	102.09840	9.30000	102.07304				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.39500	107.03019	9.39500	107.00319				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.49500	107.00014	9.49500	106.97272				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.14800	110.73335	8.14800	110.70893				0.00	0	
Total NBK23A SPOT										0.00	0	

Contract 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 NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.19000	111.50536	9.19000	111.47768				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
NBK25I On 12/02/2025 Spot Bond					0.00000	101.28174				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.68684				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.11500	105.21250	9.11500	105.18660				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.18000	103.04212	8.18000	103.01946				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.26000	106.20719	9.26000	106.18063				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.99000	102.49500	8.99000	102.47010				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.76000	100.27602	8.76000	100.28761				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	99.95464				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.53389				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.39547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.61513				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.69800				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.54287				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	104.14528				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.21562				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.46149				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.24153				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.34610				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.32192				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.56725				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.34623				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5: On 01/08/2029 Spot Bond					0.00000	99.86729				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6: On 24/02/2025 Spot Bond					0.00000	102.09712				0.00	0	100,000,00
Total NBKB60 SPOT										0.00	0	100,000,00
Total For NBKB60										0.00	0	100,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.63650				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.69594				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 21/02/2026 Spot Bond					0.00000	101.71303				0.00	0	200,000,00
Total NBKB63 SPOT										0.00	0	200,000,00
Total For NBKB63										0.00	0	200,000,00
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.97830				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6: On 21/02/2028 Spot Bond					0.00000	101.77982				0.00	0	250,000,00
Total NBKB65 SPOT										0.00	0	250,000,00
Total For NBKB65										0.00	0	250,000,00
NBKB6: On 21/02/2030 Spot Bond					0.00000	101.84069				0.00	0	100,000,00
Total NBKB66 SPOT										0.00	0	100,000,00
Total For NBKB66										0.00	0	100,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.85518				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.11467				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			10.51500	101.53831	10.51500	101.51005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.22706				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.17000	101.65812	10.17000	101.63072				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.23370				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.24415				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.25741				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.69212				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.69212				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.94521				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.65897				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.41599				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.50089				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	104.96109				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.07392				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.04844				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	102.00335				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.68393				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.02930				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	104.12034				0.00	240,000,000	120,000,000
Total NGT104 SPOT										0.00	240,000,000	120,000,000
Total For NGT104										0.00	240,000,000	120,000,000
NGT105 On 22/05/2025 Spot Bond					0.00000	104.47520				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	103.28654				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	106.84039				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT108 On 08/09/2026 Spot Bond					0.00000	105.18836				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT109 On 04/11/2026 Spot Bond					0.00000	100.12402				0.00	0	
Total NGT109 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.75658				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.44804				0.00	0	1,630,000,00
Total NGT111 SPOT										0.00	0	1,630,000,00
Total For NGT111										0.00	0	1,630,000,00
NGT11 On 10/12/2027 Spot Bond					0.00000	101.68219				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.60051				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	101.61365				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.31888				0.00	36,000,000,000	21,000,000,00
Total NHM016 SPOT										0.00	36,000,000,000	21,000,000,00
Total For NHM016										0.00	36,000,000,000	21,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.25502				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.73381				0.00	0	800,000,00
Total NHM019 SPOT										0.00	0	800,000,00
Total For NHM019										0.00	0	800,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.51152				0.00	0	1,000,000,00
Total NHM020 SPOT										0.00	0	1,000,000,00
Total For NHM020										0.00	0	1,000,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	104.26256				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.37329				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.50870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	231.59728				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.39000	4.39000	4.39000	218.02197				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.07500	4.07500	4.07500	166.65946				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.88000	4.88000	4.88000	116.62135				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	118.49127				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	166.36792				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	278.06462	3.45000	277.97163				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	166.92380				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.03500	4.03500	4.03500	221.53983				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.18000	220.17298	4.18000	220.09513				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.28000	93.62203	5.28000	119.88022				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.65833				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	147.39406				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.20753				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.59325				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.78692				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.45572				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.31774				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	99.86391				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.92694				0.00	0	
Total NN04 SPOT										0.00	0	

Contract 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 NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.01396				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.79825				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.66522				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.59837				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.41683				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.52944				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.44371				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.71371				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.30678				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.53217				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.17391				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.25911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.37116				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.25911				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.76593				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.46488				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.25867				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.20198				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.55000	10.55000	10.55000	100.03497				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.92500	9.92500	9.92500	104.39008				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.95000	9.95000	9.95000	103.15572				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.82462				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	105.71707				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	144.53000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	133.48000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	147.22000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	144.95000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	142.45484				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	

Contract 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 NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.57276				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	99.79252				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.48578				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.49567				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	101.13393				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.09738				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.09738				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09: On 27/06/2023 Spot Bond					0.00000	100.85163				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.02902				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.00241				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 03/07/2023 Spot Bond					0.00000	100.76028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.48809				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,00
Total NNF103 SPOT										0.00	0	20,000,000,00
Total For NNF103										0.00	0	20,000,000,00
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.41864				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.51023				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	102.04441				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	101.89650				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.94710				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	101.96755				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.24385				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	101.97840				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	102.09020				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.00844				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.02286				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.75281				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			4.01000	215.58035	4.01000	215.50487				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.28000	109.29428	11.28000	109.26134				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	18.46207	100.00000	18.42098				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.90106				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.35952				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.86049				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.26077				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.15144				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.52645				0.00	0	
Total NTC35 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.83868				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.67529				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.02292				0.00	8,000,000,000	4,500,000,000
Total NTC38 SPOT										0.00	8,000,000,000	4,500,000,000
Total For NTC38										0.00	8,000,000,000	4,500,000,000
NTC39 On 14/02/2028 Spot Bond					0.00000	99.82590				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.21329				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.44000	105.74561	8.44000	105.72185				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			8.92000	106.74801	8.92000	106.72269				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.93730				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.64965				0.00	0	100,000,000
Total OML12 SPOT										0.00	0	100,000,000
Total For OML12										0.00	0	100,000,000
OML13 On 23/09/2026 Spot Bond					0.00000	102.07411				0.00	0	950,000,000
Total OML13 SPOT										0.00	0	950,000,000
Total For OML13										0.00	0	950,000,000
OML14 On 23/06/2027 Spot Bond					0.00000	101.67426				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.25882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.88085				0.00	0	370,000,00
Total PARS01 SPOT										0.00	0	370,000,00
Total For PARS01										0.00	0	370,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	102.10316				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.35461				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.46028				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.08190				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.53644				0.00	0	370,000,00
Total PEP05 SPOT										0.00	0	370,000,00
Total For PEP05										0.00	0	370,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	101.48826				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.74216				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.78732				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.74034				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.76862				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R186 On 21/12/2026 Spot Bond			8.73000	109.38120	8.77000	109.22952		761,885,512,839,000.00	3,180,055,614,300	1,447,937,491,30	
Total R186 SPOT								1,885,512,839,000.00	180,055,614,300	447,937,491,30	
Total For R186								1,885,512,839,000.00	180,055,614,300	447,937,491,30	
R197 On 07/12/2023 Spot Bond			2.37500	336.96407	2.36000	336.88961		238,331,250,000,000.00	100,350,000,000	488,314,999,90	
Total R197 SPOT								18,331,250,000,000.00	100,350,000,000	488,314,999,90	
Total For R197								18,331,250,000,000.00	100,350,000,000	488,314,999,90	
R202 On 07/12/2033 Spot Bond			4.56500	252.64365	4.59000	252.01415		280,659,422,890,000.00	61,480,706,000	83,454,970,30	
Total R202 SPOT								10,659,422,890,000.00	61,480,706,000	83,454,970,30	
Total For R202								10,659,422,890,000.00	61,480,706,000	83,454,970,30	
R2030 On 31/01/2030 Spot Bond			10.09000	92.10776	10.11000	91.99289		590,218,853,832,000.00	2,337,980,064,800	1,495,054,388,20	
Total R2030 SPOT								10,218,853,832,000.00	337,980,064,800	495,054,388,20	
Total For R2030								10,218,853,832,000.00	337,980,064,800	495,054,388,20	
R2032 On 31/03/2032 Spot Bond			10.77500	86.64220	10.79500	86.51560		832,019,530,642,500.00	2,397,403,204,700	1,475,209,820,20	
Total R2032 SPOT								12,019,530,642,500.00	397,403,204,700	475,209,820,20	
Total For R2032								12,019,530,642,500.00	397,403,204,700	475,209,820,20	
R2035 On 28/02/2035 Spot Bond			11.39000	85.54691	11.36000	85.69127		946,424,045,325,000.00	2,014,611,417,500	1,939,012,158,70	
Total R2035 SPOT								16,424,045,325,000.00	014,611,417,500	939,012,158,70	
Total For R2035								16,424,045,325,000.00	014,611,417,500	939,012,158,70	
R2037 On 31/01/2037 Spot Bond			11.67500	80.80319	11.64000	80.97663		226,704,310,265,000.00	1,475,520,711,800	1,508,925,914,10	
Total R2037 SPOT								16,704,310,265,000.00	475,520,711,800	508,925,914,10	
Total For R2037								16,704,310,265,000.00	475,520,711,800	508,925,914,10	
R2040 On 31/01/2040 Spot Bond			11.89500	81.58817	11.85500	81.80268		929,967,338,300,000.00	1,171,077,540,000	1,686,248,249,50	
Total R2040 SPOT								19,967,338,300,000.00	171,077,540,000	686,248,249,50	
Total For R2040								19,967,338,300,000.00	171,077,540,000	686,248,249,50	
R2044 On 31/01/2044 Spot Bond			11.97000	77.85299	11.92000	78.13068		563,297,417,853,000.00	1,049,565,364,900	1,261,926,625,70	
Total R2044 SPOT								13,297,417,853,000.00	049,565,364,900	261,926,625,70	
Total For R2044								13,297,417,853,000.00	049,565,364,900	261,926,625,70	
R2048 On 28/02/2048 Spot Bond			11.91000	76.60636	11.85500	76.92319		606,530,856,586,000.00	2,737,743,984,600	1,527,034,972,80	
Total R2048 SPOT								16,530,856,586,000.00	737,743,984,600	527,034,972,80	
Total For R2048								16,530,856,586,000.00	737,743,984,600	527,034,972,80	
R2053 On 31/03/2053 Spot Bond			11.86000	99.29262	11.86000	99.26137		189,004,184,000,000.00	353,204,400,000	211,355,058,40	
Total R2053 SPOT								19,004,184,000,000.00	353,204,400,000	211,355,058,40	
Total For R2053								19,004,184,000,000.00	353,204,400,000	211,355,058,40	
R209 On 31/03/2036 Spot Bond			11.42500	66.16822	11.39500	66.29733		407,707,126,635,000.00	298,267,582,200	729,337,688,20	
Total R209 SPOT								17,707,126,635,000.00	298,267,582,200	729,337,688,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209									17,707,126,635,000.00	298,267,582,200	729,337,688,200
R210 On 31/03/2028 Spot Bond			3.68000	225.19966	3.68000	225.12305			650,461,065,792,000.00	176,755,724,400	195,048,548,400
Total R210 SPOT									50,461,065,792,000.00	176,755,724,400	195,048,548,400
Total For R210									50,461,065,792,000.00	176,755,724,400	195,048,548,400
R213 On 28/02/2031 Spot Bond			10.53000	82.82825	10.55000	82.71324			899,024,963,722,000.00	1,130,011,867,400	1,125,299,301,800
Total R213 SPOT									19,024,963,722,000.00	130,011,867,400	125,299,301,800
Total For R213									19,024,963,722,000.00	130,011,867,400	125,299,301,800
R214 On 28/02/2041 Spot Bond			11.79500	62.15371	11.74500	62.38757			045,937,711,282,000.00	512,584,799,600	589,905,179,900
Total R214 SPOT									15,937,711,282,000.00	512,584,799,600	589,905,179,900
Total For R214									15,937,711,282,000.00	512,584,799,600	589,905,179,900
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.95003			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.24687			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.49942			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.49353			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.52345			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.22815			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.04046			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.00827			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.39449			0.00	0	200,000,000

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 RDFG01 SPOT										0.00	0	200,000,00
Total For RDFG01										0.00	0	200,000,00
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.92681				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.17834				0.00	0	100,000,00
Total RDFG03 SPOT										0.00	0	100,000,00
Total For RDFG03										0.00	0	100,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.21643				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.46233				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.47537				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.04003				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.16083				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.67782				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.99078				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.22056				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.11380				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60 On 09/08/2024 Spot Bond					0.00000	99.97143				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.82969				0.00	2,620,000,000	1,310,000,000
Total RED706 SPOT										0.00	2,620,000,000	1,310,000,000
Total For RED706										0.00	2,620,000,000	1,310,000,000
RED70 On 17/04/2026 Spot Bond					0.00000	100.90498				0.00	1,960,000,000	980,000,000
Total RED707 SPOT										0.00	1,960,000,000	980,000,000
Total For RED707										0.00	1,960,000,000	980,000,000
RES49 On 03/08/2023 Spot Bond					0.00000	100.11109				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.60745				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.37689				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.22272				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.65928				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.49581				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.31469				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	99.82273				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.27914				0.00	0	
Total RES63 SPOT										0.00	0	

Contract 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 RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.16975				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.16577				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.22016				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.20690				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.27984				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.26658				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.42556				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.41232				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	103.28472				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RN2030 On 17/09/2030 Spot Bond					0.00000	100.52455				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.70000	103.79646	9.70000	103.76945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.64500	98.56555	11.64500	98.53492				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.85000	97.80360	11.85000	97.77267				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.52977				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.79000	99.24153	10.79000	99.21288				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.31573				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.59817				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.50000	101.25116	9.50000	101.22521				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.15284				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.09000	102.92586	9.09000	102.90058				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.51000	100.33634	9.51000	100.31059				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			9.77000	104.01034	9.77000	103.98308				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.49000	102.13860	9.49000	102.11287				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.44000	101.94008	9.44000	101.91412				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.56000	98.63173	10.56000	98.60370				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.45500	102.50615	9.45500	102.47999				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.86500	103.32173	9.86500	103.29424				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.34000	9.34000	9.34000	102.89257				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.44340				0.00	800,000,000	200,000,000
Total SBS52 SPOT										0.00	800,000,000	200,000,000
Total For SBS52										0.00	800,000,000	200,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.44736				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.28577				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.76983				0.00	600,000,000	100,000,000
Total SBS58 SPOT										0.00	600,000,000	100,000,000
Total For SBS58										0.00	600,000,000	100,000,000
SBS62 On 31/01/2024 Spot Bond					0.00000	100.50483				0.00	0	
Total SBS62 SPOT										0.00	0	

Contract 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 SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.90933				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.97487				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.12725				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.78222				0.00	0	200,000,00
Total SBS67 SPOT										0.00	0	200,000,00
Total For SBS67										0.00	0	200,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	102.17921				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.66261				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.54751				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.27654				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.63090				0.00	0	800,000,00
Total SBS72 SPOT										0.00	0	800,000,00
Total For SBS72										0.00	0	800,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	100.60406				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.96421				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.83833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.84945				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.58718				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.22758				0.00	0	700,000,00
Total SBS79 SPOT										0.00	0	700,000,00
Total For SBS79										0.00	0	700,000,00
SBS80 On 03/02/2028 Spot Bond			9.88500	9.88500	9.88500	99.61918				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.26000	335.30240	3.26000	335.19196				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	236.50926				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.68000				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.05177				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.39650				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.37373				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT106 On 31/12/2026 Spot Bond					0.00000	104.41703				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.34933				0.00	106,000,000	53,000,000
Total SBT107 SPOT										0.00	106,000,000	53,000,000
Total For SBT107										0.00	106,000,000	53,000,000
SBT108 On 13/07/2027 Spot Bond					0.00000	103.21150				0.00	800,000,000	900,000,000
Total SBT108 SPOT										0.00	800,000,000	900,000,000
Total For SBT108										0.00	800,000,000	900,000,000
SBT109 On 31/12/2027 Spot Bond					0.00000	101.44138				0.00	880,000,000	440,000,000
Total SBT109 SPOT										0.00	880,000,000	440,000,000
Total For SBT109										0.00	880,000,000	440,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.30345				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.65500	104.86911	9.65500	104.84195				0.00	0	100,000,000
Total SBT203 SPOT										0.00	0	100,000,000
Total For SBT203										0.00	0	100,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	100.55570				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.14540				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.31473				0.00	0	100,000,000
Total SBT207 SPOT										0.00	0	100,000,000
Total For SBT207										0.00	0	100,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	104.11076				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.26373				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.49694				0.00	0	
Total SLI5 SPOT										0.00	0	

Contract 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 SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.24369				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.72000	96.61593	9.72000	96.59060				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.99355				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.81806				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.81989				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.81410				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.81058				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.81242				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.81612				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.81032				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.80682				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.80772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.80859				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.80277				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.75664				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.26135				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.83156				0.00	0	650,000,00
Total SNT07 SPOT										0.00	0	650,000,00
Total For SNT07										0.00	0	650,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.89141				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.19970				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.29168				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.78486				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.80973				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.78692				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.81582				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.52246				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.90693				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.64930				0.00	0	410,000,00
Total SPG007 SPOT										0.00	0	410,000,00
Total For SPG007										0.00	0	410,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	101.00667				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.15244				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.85879				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	100.93461				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.64743				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.87300				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	99.83886				0.00	0	280,000,00
Total SSA07 SPOT										0.00	0	280,000,00
Total For SSA07										0.00	0	280,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.61239				0.00	0	
Total SSA08 SPOT										0.00	0	

Contract 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 SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.82000	4.82000	4.82000	164.60531				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.74500	109.33396	8.74500	109.30825				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.04000	85.12148	10.04000	85.09882				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.85298				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.15355				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.20000	100.90445	9.20000	100.87999				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.33000	119.22932	5.33000	119.18333				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.05058				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.03365				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.20592				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.39000	3.39000	3.39000	334.94811				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.22500	4.22500	4.22500	166.24319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.53000	5.53000	5.53000	116.44358				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.83000	4.83000	4.83000	116.93866				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.86000	4.86000	4.86000	213.46283				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.74924				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.72856				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.35737				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.33685				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.52998				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.48186				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.22457				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.67834				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 27/08/2024 Spot Bond					0.00000	101.80154				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.46635				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.07719				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	234.03776				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.36525				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.70841				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.58010				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.77500	89.09537	10.77500	89.06954				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.32085				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.84000	213.73391	4.84000	213.65459				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.54000	232.66065	5.54000	232.56979				0.00	0	
Total SSN105 SPOT										0.00	0	

Contract 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 SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.33568				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/06/2023 Spot Bond					0.00000	101.30084				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	101.52401				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	97.78155				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	97.56488				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	97.77130				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond			7.49000	7.49000	7.49000	101.43189				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	101.38256				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	99.40021				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	103.98459				0.00	1,000,000,000	500,000,000
Total SSN174 SPOT										0.00	1,000,000,000	500,000,000
Total For SSN174										0.00	1,000,000,000	500,000,000
SSN17 On 31/03/2046 Spot Bond			4.68234	112.96273	4.68234	112.92127				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.68680	47.65931	4.68680	115.21175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 28/09/2027 Spot Bond					0.00000	101.13362				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 09/06/2024 Spot Bond					0.00000	101.33350				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN180 On 18/02/2024 Spot Bond					0.00000	101.75845				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN183 On 17/05/2023 Spot Bond					0.00000	101.71907				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN185 On 22/05/2023 Spot Bond					0.00000	101.63333				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN186 On 22/05/2023 Spot Bond					0.00000	101.63333				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN187 On 23/05/2023 Spot Bond					0.00000	101.60635				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN188 On 23/05/2023 Spot Bond					0.00000	101.60635				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN189 On 30/05/2023 Spot Bond					0.00000	101.48218				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN190 On 14/06/2023 Spot Bond					0.00000	101.14582				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN191 On 15/06/2023 Spot Bond					0.00000	101.13288				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN19: On 15/06/2023 Spot Bond					0.00000	101.13288				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	101.01555				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.07424				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/05/2023 Spot Bond			4.62000	4.62000	4.62000	100.32166				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.04674				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	102.56613				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	103.07273				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20: On 03/03/2028 Spot Bond					0.00000	101.67717				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	104.62516				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002: On 01/02/2026 Spot Bond					0.00000	101.45384				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.26000	100.39508	9.26000	100.37026				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10: On 21/08/2024 Spot Bond					0.00000	101.86098				0.00	0	
Total T16A10 SPOT										0.00	0	

Contract 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 T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.84389				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.79445				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.87142				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.83856				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.57496				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.83856				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.39000	101.07161	7.39000	101.05135				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.90000	101.18129	7.90000	101.15963				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.74036				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.80767				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.84900				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.83863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.47000	101.91424	9.47000	101.88820				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.75102				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.78967				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.87763				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.68470				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	99.90969				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.40189				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.98440				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.64650				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.45341				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.56649				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.84033				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.91742				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	101.46682				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.58012				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.75091				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.85810				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.14798				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.30285				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.26463				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.29042				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.83881				0.00	0	
Total TH16A2 SPOT										0.00	0	

Contract 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 TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.67000	101.56901	8.67000	101.54520				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.84918				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.84296				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.94000	100.99495	5.94000	100.97862				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.88860				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.08276				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.96743				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.95291				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.05248				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.02551				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.39872				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.57487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.47126				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.93183				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.90074				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.89038				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.00644				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.95878				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.95256				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.38760				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.31097				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.26334				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.72050				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B On 21/08/2027 Spot Bond					0.00000	101.89046				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.70679				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	102.03558				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.99412				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.24281				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	102.20137				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.72266				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.72054				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.33000	101.98318	9.33000	101.95791				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.28305				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.24000	100.44270	9.24000	100.41792				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.74273				0.00	0	
Total TL29 SPOT										0.00	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 TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.93163			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.07619			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.34883			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.52507			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.80000	100.51524	9.80000	100.48951			0.00	0	202,300,00
Total TN23 SPOT									0.00	0	202,300,00
Total For TN23									0.00	0	202,300,00
TN23/R On 06/11/2023 Spot Bond			100.00000	70.45971	100.00000	70.33090			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.92000	101.20573	9.92000	101.17867		448,915,712,000.00		45,253,600	1,707,489,80
Total TN25 SPOT								448,915,712,000.00		45,253,600	1,707,489,80
Total For TN25								448,915,712,000.00		45,253,600	1,707,489,80
TN25/R On 19/08/2025 Spot Bond			100.00000	25.56408	100.00000	25.50688			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.29000	91.60583	11.29000	91.57805		397,954,436,000.00		35,248,400	21,086,307,40
Total TN27 SPOT								397,954,436,000.00		35,248,400	21,086,307,40
Total For TN27								397,954,436,000.00		35,248,400	21,086,307,40
TN27/R On 14/11/2027 Spot Bond			100.00000	11.14419	100.00000	11.11926			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.04000	99.28875	11.04000	99.25928			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.67000	95.13695	11.67000	95.10748		60,182,182,998,000.00		5,156,999,400	7,108,000,00

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 TN30 SPOT									10,182,182,998,000.00	5,156,999,400	7,108,000,00
Total For TN30									10,182,182,998,000.00	5,156,999,400	7,108,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	114.63266	8.00000	114.60810			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.56700	95.73872	12.56700	95.70649			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.91500	85.98998	12.91500	85.96058		306,390,294,000.00		23,723,600	644,387,60
Total TN40 SPOT								306,390,294,000.00		23,723,600	644,387,60
Total For TN40								306,390,294,000.00		23,723,600	644,387,60
TN40/R On 09/10/2040 Spot Bond			10.75000	100.86197	10.75000	100.83312			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	99.93552			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.99945			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.85000	105.04505	5.85000	104.39550			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.30118			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.15793			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.17237			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.19227			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3 On 20/06/2026 Spot Bond			7.79000	102.42443	7.79000	102.40293				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.66721				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.20000	100.66453	9.20000	100.63980				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.66721				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.80000	100.44384	8.80000	100.42020				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.77389				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.02022				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.26653				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.22675				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.48503				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.48503				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.77562				0.00	0	
Total TSP264 SPOT										0.00	0	

Contract 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 TSP264										0.00	0	
TSP264 On 08/03/2024 Spot Bond					0.00000	93.25603				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.51322				0.00	6,800,000,000	3,400,000,000
Total TU1A11 SPOT										0.00	6,800,000,000	3,400,000,000
Total For TU1A11										0.00	6,800,000,000	3,400,000,000
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.19567				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.59159				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	101.47113				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.38168				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.06634				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.27564				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.83059				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.51551				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.52956				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.20181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.09000	102.36386	11.09000	102.33385				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	102.01539				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	102.10971				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	102.04902				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	102.19463				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	102.00418				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	102.22824				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.51500	10.51500	10.51500	103.38771				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	14,000,000,000	14,000,000,000	
Total UU1A11 SPOT									10,000,000,000,000.00	14,000,000,000	14,000,000,000	
Total For UU1A11									10,000,000,000,000.00	14,000,000,000	14,000,000,000	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.22824				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.28203				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000
Total UU1B04 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000
Total For UU1B04									10,000,000,000,000.00	3,000,000,000	3,000,000,000
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.51955			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.56435			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.49714			0.00	0	
Total UU1C03 SPOT									0.00	0	
Total For UU1C03									0.00	0	
UU1C0 On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			50,000,000,000.00	500,000,000	500,000,000
Total UU1C04 SPOT									10,000,000,000,000.00	500,000,000	500,000,000
Total For UU1C04									10,000,000,000,000.00	500,000,000	500,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.87423			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.53481			0.00	0	50,000,000
Total VKE16 SPOT									0.00	0	50,000,000
Total For VKE16									0.00	0	50,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	102.64766			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	102.04109			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.74475			0.00	0	100,000,000
Total VKE20 SPOT									0.00	0	100,000,000
Total For VKE20									0.00	0	100,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	101.20379			0.00	4,200,000,000	8,790,000,000
Total WHL03 SPOT									0.00	4,200,000,000	8,790,000,000
Total For WHL03									0.00	4,200,000,000	8,790,000,000
Total for SPOT									2.13e+0120,056,173,564,438	541,503,973,84	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									2.13e+017	056,173,564,438	541,503,973,84
Total Futures									2.13e+017	056,173,911,341	541,505,227,62
Total Options									0.00	0	48,50
Grand Total:									2.13e+017	056,173,911,341	541,505,276,12