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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2023	Bond Future			13.09166	72.10556	13.25301	71.41858			0.00	0	35
ES33	On	02/11/2023	Bond Future			13.24349	69.95543	13.41181	69.25304			0.00	0	
ES33	On	01/02/2024	Bond Future			13.39368	71.61200	13.56947	70.89309			0.00	0	
ES33	On	02/05/2024	Bond Future			13.53855	69.54653	13.72214	68.81027			0.00	0	
ES33	On	01/08/2024	Bond Future			13.71226	71.14506	13.90434	70.39154			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.37756	69.17589	13.53336	68.42003			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.51673	66.49448	13.67897	65.72159			0.00	0	
ES42	On	01/02/2024	Bond Future			13.64725	68.06956	13.81602	67.27850			0.00	0	
ES42	On	02/05/2024	Bond Future			13.77831	65.45737	13.95410	64.64720			0.00	0	
ES42	On	01/08/2024	Bond Future			13.93053	66.95975	14.11377	66.13064			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	03/08/2023	Bond Future			170.74740	170.74740	170.48658	170.48658			0.00	0	6,30

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/11/2023			174.65346	174.65346	174.38731	174.38731			0.00	0	
I2025	On	01/02/2024			176.98342	176.98342	176.71189	176.71189			0.00	0	
I2025	On	02/05/2024			181.27586	181.27586	180.99791	180.99791			0.00	0	
I2025	On	01/08/2024			183.59901	183.59901	183.31520	183.31520			0.00	0	
Total I2025 Future											0.00	0	6,30
Total For I2025											0.00	0	6,30
I2029	On	03/08/2023			123.63648	123.63648	123.07820	123.07820			0.00	0	2,2
I2029	On	02/11/2023			125.12931	125.12931	124.55886	124.55886			0.00	0	
I2029	On	01/02/2024			128.09132	128.09132	127.50758	127.50758			0.00	0	
I2029	On	02/05/2024			129.82033	129.82033	129.22321	129.22321			0.00	0	
I2029	On	01/08/2024			132.81177	132.81177	132.20041	132.20041			0.00	0	
Total I2029 Future											0.00	0	2,27
Total For I2029											0.00	0	2,27
I2033	On	03/08/2023			116.54804	116.54804	116.09164	116.09164			0.00	0	7,2
I2033	On	02/11/2023			117.78607	117.78607	117.31978	117.31978			0.00	0	
I2033	On	01/02/2024			120.57419	120.57419	120.09706	120.09706			0.00	0	
I2033	On	02/05/2024			122.02522	122.02522	121.53721	121.53721			0.00	0	
I2033	On	01/08/2024			124.83709	124.83709	124.33749	124.33749			0.00	0	
Total I2033 Future											0.00	0	7,22
Total For I2033											0.00	0	7,22
I2038	On	03/08/2023			126.11647	126.11647	125.52894	125.52894			0.00	0	3,0
I2038	On	02/11/2023			129.00157	129.00157	128.40116	128.40116			0.00	0	1,7
I2038	On	01/02/2024			130.02553	130.02553	129.41191	129.41191			0.00	0	
I2038	On	02/05/2024			133.17939	133.17939	132.55079	132.55079			0.00	0	
I2038	On	01/08/2024			134.16145	134.16145	133.51922	133.51922			0.00	0	
Total I2038 Future											0.00	0	4,72
Total For I2038											0.00	0	4,72
I2046	On	03/08/2023			111.23776	111.23776	110.57662	110.57662			0.00	0	12,8
I2046	On	02/11/2023			111.68419	111.68419	111.00851	111.00851			0.00	0	4,6
I2046	On	01/02/2024			114.32808	114.32808	113.63671	113.63671			0.00	0	
I2046	On	02/05/2024			114.93661	114.93661	114.22926	114.22926			0.00	0	
I2046	On	01/08/2024			117.58367	117.58367	116.85971	116.85971			0.00	0	
Total I2046 Future											0.00	0	17,50
Total For I2046											0.00	0	17,50
I2050	On	03/08/2023			110.88554	110.88554	109.48739	109.48739			0.00	0	10,7
I2050	On	02/11/2023			113.42223	113.42223	111.99237	111.99237			0.00	0	3,3
I2050	On	01/02/2024			113.84831	113.84831	112.38537	112.38537			0.00	0	
I2050	On	02/05/2024			116.60955	116.60955	115.11150	115.11150			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			116.97109	116.97109	115.43931	115.43931			0.00	0	
Total I2050 Future												0.00	0	14,10
Total For I2050												0.00	0	14,10
R186	On	03/08/2023	Bond Future			9.63203	103.80079	9.79720	103.32888		5.66	2,491,218.96	24	73,34
R186	On	02/11/2023	Bond Future			9.67196	106.15029	9.85257	105.66812		5.07	32,800,439.61	309	14,66
R186	On	01/02/2024	Bond Future			9.68515	103.32576	9.88392	102.83253		4.86	0.00	0	
R186	On	02/05/2024	Bond Future			9.67399	105.80997	9.89442	105.30500		4.26	0.00	0	
R186	On	01/08/2024	Bond Future			9.72255	102.91006	9.96954	102.39321		3.94	0.00	0	
Total R186 Future												35,291,658.57	333	87,95
R186	On	03/08/2023	Bond Future	9.74	Call			898.42000	0.89842	1,101,880	5.65	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,061.54000	1.06154	793,090	5.65	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			913.39000	0.91339	1,119,060	5.66	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,047.97000	1.04797	781,730	5.66	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			883.58000	0.88358	1,084,830	5.64	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,075.25000	1.07525	804,590	5.64	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,095.12000	2.09512	1,765,320	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			858.95000	0.85895	672,780	5.40	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			636.95000	0.63695	757,540	4.93	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			2,528.85000	2.52885	2,167,270	4.93	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			844.12000	0.84412	995,100	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,111.83000	2.11183	1,780,640	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			854.44000	0.85444	1,006,810	4.96	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			864.57000	0.86457	1,018,340	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,078.23000	2.07823	1,749,830	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,355.28000	2.35528	2,651,280	5.40	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,158.18000	1.15818	1,367,370	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			2,113.57000	2.11357	1,829,530	4.73	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,169.48000	1.16948	1,380,240	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			2,099.84000	2.09984	1,817,370	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,181.17000	1.18117	1,393,160	4.74	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			2,086.51000	2.08651	1,805,270	4.74	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			4,747.95000	4.74795	4,294,500	3.85	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			4,727.02000	4.72702	4,274,110	3.85	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			284.06000	0.28406	336,420	3.85	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			4,706.11000	4.70611	4,253,500	3.85	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			1,519.79000	1.51979	1,774,920	4.25	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			1,896.15000	1.89615	1,646,310	4.25	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			277.66000	0.27766	329,180	3.85	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			2,460.65000	2.46065	2,783,830	4.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	10.40	Put		1,314.41000	1.31441	1,132,620	4.61	0.00	0	2,00
R186	On	02/05/2024	Bond Future	8.00	Call		280.85000	0.28085	332,910	3.85	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		606.99000	0.60699	711,630	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		3,321.68000	3.32168	2,909,470	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		612.30000	0.61230	717,730	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		3,305.41000	3.30541	2,893,990	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		601.73000	0.60173	705,560	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		3,338.00000	3.33800	2,924,980	3.52	0.00	0	
Total R186 Option											0.00	0	7,46
Total For R186											35,291,658.57	333	95,46
R197	On	03/08/2023	Bond Future			335.52346	335.52346	335.36769	335.36769		0.00	0	4
R197	On	02/11/2023	Bond Future			343.19824	343.19824	343.04017	343.04017		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			248.18759	248.18759	247.63643	247.63643		0.00	0	5,30
R202	On	02/11/2023	Bond Future			253.86462	253.86462	253.30182	253.30182		0.00	0	
R202	On	01/02/2024	Bond Future			254.88420	254.88420	254.30958	254.30958		0.00	0	
R202	On	02/05/2024	Bond Future			261.06610	261.06610	260.47776	260.47776		0.00	0	
R202	On	01/08/2024	Bond Future			261.94008	261.94008	261.34032	261.34032		0.00	0	
Total R202 Future											0.00	0	5,30
Total For R202											0.00	0	5,30
R2030	On	03/08/2023	Bond Future			11.15221	85.89757	11.31947	85.21411	10.44	302,359,446.40	3,520	97,96
R2030	On	02/11/2023	Bond Future			11.25007	87.84244	11.42610	87.14386	10.08	0.00	0	30
R2030	On	01/02/2024	Bond Future			11.34065	85.89569	11.52641	85.18096	9.73	0.00	0	
R2030	On	02/05/2024	Bond Future			11.43014	87.96110	11.62640	87.22930	8.87	0.00	0	
R2030	On	01/08/2024	Bond Future			11.55969	85.96053	11.76789	85.21169	8.73	0.00	0	
Total R2030 Future											302,359,446.40	3,520	98,26
R2030	On	03/08/2023	Bond Future	11.35	Call		1,570.02000	1.57002	1,895,390	10.62	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		1,446.02000	1.44602	1,087,930	10.62	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		1,593.08000	1.59308	1,921,370	10.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		1,428.51000	1.42851	1,073,340	10.64	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		5,256.14000	5.25614	5,838,350	12.75	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		283.40000	0.28340	182,150	12.75	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	11.34	Put		1,463.86000	1.46386	1,102,680	10.60	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		6,279.68000	6.27968	6,891,870	13.23	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		187.06000	0.18706	115,790	13.23	0.00	0	30
R2030	On	03/08/2023	Bond Future	10.40	Call		212.12000	0.21212	281,900	9.20	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		4,056.30000	4.05630	3,442,620	9.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	10.65	Call			409.83000	0.40983	531,950	9.49	0.00	0	30
R2030	On	03/08/2023	Bond Future	10.65	Put			3,187.49000	3.18749	2,626,150	9.49	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			1,547.27000	1.54727	1,869,550	10.60	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			2,033.19000	2.03319	1,728,950	10.34	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call			1,222.78000	1.22278	1,436,900	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,740.57000	3.74057	3,256,110	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			1,236.02000	1.23602	1,452,790	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,685.28000	3.68528	3,205,930	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			551.49000	0.55149	622,880	9.86	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			6,124.18000	6.12418	5,496,990	9.86	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			776.33000	0.77633	902,680	9.76	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.43	Put			2,281.26000	2.28126	1,947,820	10.22	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			2,598.95000	2.59895	2,993,290	10.34	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Put			4,259.82000	4.25982	3,739,660	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			313.60000	0.31360	350,080	10.21	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			8,055.88000	8.05588	7,393,780	10.21	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			451.86000	0.45186	508,460	9.99	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.81	Put			3,712.87000	3.71287	3,231,060	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,249.35000	1.24935	1,468,580	9.83	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			1,705.81000	1.70581	2,001,290	10.00	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			2,925.22000	2.92522	2,522,120	10.00	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			2,296.66000	2.29666	2,661,800	10.22	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Put			6,798.23000	6.79823	6,156,250	9.99	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Put			4,993.72000	4.99372	4,421,490	9.76	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			1,000.91000	1.00091	1,179,330	9.78	0.00	0	50
R2030	On	02/11/2023	Bond Future	12.27	Call			4,377.55000	4.37755	4,889,770	11.02	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			1,126.36000	1.12636	940,000	11.02	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.36	Call			2,417.37000	2.41737	2,769,460	9.82	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			3,057.30000	3.05730	2,694,660	9.82	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call			2,436.34000	2.43634	2,790,590	9.83	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			1,787.63000	1.78763	2,069,010	9.56	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			3,832.72000	3.83272	3,399,370	9.56	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.31	Call			2,322.58000	2.32258	2,664,920	9.78	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			1,900.00000	1.90000	1,656,750	10.48	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.35	Call			2,398.20000	2.39820	2,748,400	9.81	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			3,076.77000	3.07677	2,712,240	9.81	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			776.91000	0.77691	873,850	9.38	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			6,587.81000	6.58781	5,970,020	9.38	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			842.09000	0.84209	947,790	9.34	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.37	Put			3,037.64000	3.03764	2,677,160	9.83	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 Intere
R2030	On	01/02/2024	Bond Future	10.39	Call			1,029.15000	1.02915	1,182,840	9.33	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			5,521.73000	5.52173	4,960,690	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Put			8,407.53000	8.40753	7,750,480	9.60	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			659.41000	0.65941	740,440	9.46	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.89	Put			7,222.50000	7.22250	6,588,800	9.46	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			3,155.96000	3.15596	2,783,570	9.78	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Call			684.12000	0.68412	768,620	9.44	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put			7,079.39000	7.07939	6,449,160	9.44	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put			2,381.31000	2.38131	2,086,400	10.15	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.86	Call			3,483.42000	3.48342	3,920,950	10.25	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			2,218.59000	2.21859	1,941,390	10.25	0.00	0	50
R2030	On	01/02/2024	Bond Future	12.10	Call			4,060.21000	4.06021	4,531,690	10.48	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Put			6,279.78000	6.27978	5,670,750	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call			487.93000	0.48793	545,610	9.60	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.75	Call			3,231.70000	3.23170	3,651,520	10.15	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			2,485.60000	2.48560	2,198,660	9.21	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.83	Call			710.56000	0.71056	806,780	8.48	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Put			5,209.82000	5.20982	4,675,410	8.40	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			605.53000	0.60553	692,320	8.51	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put			4,667.66000	4.66766	4,183,400	8.47	0.00	0	
R2030	On	02/05/2024	Bond Future	11.12	Call			2,051.19000	2.05119	2,351,940	8.61	0.00	0	50
R2030	On	02/05/2024	Bond Future	11.12	Put			3,955.52000	3.95552	3,524,470	8.61	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call			3,638.81000	3.63881	4,083,670	9.21	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			704.05000	0.70405	799,660	8.48	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			7,745.90000	7.74590	7,109,710	8.48	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			7,711.47000	7.71147	7,075,890	8.48	0.00	0	
R2030	On	02/05/2024	Bond Future	10.16	Call			946.42000	0.94642	1,072,340	8.42	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put			6,608.97000	6.60897	6,003,090	8.42	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			1,372.79000	1.37279	1,570,180	8.40	0.00	0	50
R2030	On	02/05/2024	Bond Future	13.15	Call			6,685.75000	6.68575	7,256,750	10.25	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			1,262.44000	1.26244	1,101,640	10.25	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.82	Call			1,610.07000	1.61007	1,857,610	8.47	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put			8,305.46000	8.30546	7,660,450	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			697.81000	0.69781	792,600	8.48	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			7,780.62000	7.78062	7,143,610	8.48	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Call			4,678.31000	4.67831	5,178,550	9.59	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			1,939.86000	1.93986	1,708,300	9.59	0.00	0	1,00
R2030	On	01/08/2024	Bond Future	10.39	Put			6,354.37000	6.35437	5,763,500	8.21	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			1,224.15000	1.22415	1,380,040	8.21	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			6,413.19000	6.41319	5,820,240	8.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	01/08/2024	Bond Future	10.38	Call			1,233.20000	1.23320	1,390,130	8.21	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			6,383.75000	6.38375	5,791,840	8.21	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			1,242.30000	1.24230	1,400,270	8.21	0.00	0	
Total R2030 Option												0.00	0	20,80
Total For R2030												302,359,446.40	3,520	119,00
R2032	On	03/08/2023	Bond Future			11.75248	84.20821	11.90847	83.48617		11.85	842,082.10	10	116,20
R2032	On	02/11/2023	Bond Future			11.86378	81.95044	12.02686	81.21235		12.78	0.00	0	65,50
R2032	On	01/02/2024	Bond Future			11.96678	83.87223	12.13736	83.11704		11.93	0.00	0	
R2032	On	02/05/2024	Bond Future			12.06609	81.72341	12.24472	80.95017		11.00	0.00	0	
R2032	On	01/08/2024	Bond Future			12.19593	83.58484	12.38332	82.79362		10.35	0.00	0	
Total R2032 Future												842,082.10	10	181,70
R2032	On	03/08/2023	Bond Future	9.60	Call			0.68000	0.00068	0,860	9.69	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			11,614.45000	11.61445	10,892,590	9.69	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Put			2,816.11000	2.81611	2,339,970	11.18	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.04	Call			1,974.67000	1.97467	2,419,230	12.50	145,153.80	60	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			1,372.43000	1.37243	1,094,950	12.50	65,697.00	60	3,00
R2032	On	03/08/2023	Bond Future	11.77	Call			1,285.34000	1.28534	1,646,770	11.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,925.86000	1.92586	1,565,250	11.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			1,600.04000	1.60004	2,003,190	12.19	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			1,639.02000	1.63902	1,320,130	12.19	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Call			1,864.03000	1.86403	2,297,290	12.41	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			1,444.30000	1.44430	1,155,520	12.41	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Call			836.14000	0.83614	1,119,680	11.40	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			2,508.23000	2.50823	2,069,730	11.40	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			1,239.96000	1.23996	1,594,720	11.85	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			17.32000	0.01732	23,820	9.77	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			7,890.19000	7.89019	7,174,650	9.77	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			669.40000	0.66940	915,300	11.18	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,973.55000	1.97355	1,606,270	11.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			1,262.61000	1.26261	1,620,580	11.87	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,949.65000	1.94965	1,585,580	11.87	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,206.22000	1.20622	1,420,560	12.30	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,851.19000	4.85119	4,327,440	12.30	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			550.14000	0.55014	630,760	12.08	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			7,371.15000	7.37115	6,713,680	12.08	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			1,004.74000	1.00474	1,191,970	12.21	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			5,369.04000	5.36904	4,818,180	12.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			4,918.39000	4.91839	4,390,760	12.28	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,192.13000	1.19213	1,404,440	12.29	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	02/11/2023	Bond Future	11.23	Put			4,884.81000	4.88481	4,359,030	12.29	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call			2,425.49000	2.42549	2,794,610	12.95	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			2,998.88000	2.99888	2,629,910	12.95	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			3,312.36000	3.31236	3,754,480	13.39	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			2,272.49000	2.27249	1,976,520	13.39	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.22	Call			1,177.97000	1.17797	1,388,430	12.28	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			3,882.54000	3.88254	3,482,800	11.79	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			4,159.22000	4.15922	4,630,110	12.45	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			2,584.23000	2.58423	2,299,930	12.45	0.00	0	20
R2032	On	01/02/2024	Bond Future	11.09	Call			1,351.09000	1.35109	1,530,430	11.30	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.75	Put			4,128.42000	4.12842	3,708,460	11.70	0.00	0	20
R2032	On	01/02/2024	Bond Future	11.83	Call			2,563.27000	2.56327	2,914,520	11.77	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			3,930.76000	3.93076	3,526,820	11.77	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			855.61000	0.85561	961,110	11.36	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.84	Put			3,906.59000	3.90659	3,504,890	11.78	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			2,604.96000	2.60496	2,960,410	11.79	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put			7,377.12000	7.37712	6,745,000	11.32	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,023.42000	1.02342	1,148,490	11.31	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			7,298.80000	7.29880	6,668,680	11.31	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call			465.41000	0.46541	533,370	11.52	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.09	Put			6,138.35000	6.13835	5,562,500	11.30	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			2,400.00000	2.40000	2,735,230	11.70	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Call			4,788.52000	4.78852	5,293,130	12.71	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			2,235.66000	2.23566	1,985,080	12.71	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.84	Call			2,584.07000	2.58407	2,937,560	11.78	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Put			10,586.13000	10.58613	9,898,900	11.52	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Put			8,059.82000	8.05982	7,410,130	11.36	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,004.58000	1.00458	1,127,650	11.32	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.62	Call			4,483.65000	4.48365	4,972,320	12.58	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			2,396.45000	2.39645	2,129,930	12.58	0.00	0	1,20
R2032	On	02/05/2024	Bond Future	11.35	Call			1,716.76000	1.71676	1,973,620	10.52	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Put			5,689.32000	5.68932	5,172,940	10.52	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call			5,127.83000	5.12783	5,651,240	11.90	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put			2,372.80000	2.37280	2,122,970	11.90	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.59	Call			893.76000	0.89376	1,009,910	10.41	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.65	Call			943.72000	0.94372	1,065,910	10.40	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.65	Put			8,204.37000	8.20437	7,553,320	10.40	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Call			1,135.57000	1.13557	1,280,520	10.36	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put			7,392.58000	7.39258	6,764,290	10.36	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call			853.87000	0.85387	964,930	10.42	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
R2032	On	02/05/2024	Bond Future	11.09	Put		6,553.28000	6.55328	5,969,400	10.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		861.69000	0.86169	973,940	10.42	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		8,605.56000	8.60556	7,944,570	10.42	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		869.57000	0.86957	982,780	10.42	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		8,564.97000	8.56497	7,904,940	10.42	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		721.31000	0.72131	816,200	10.45	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.59	Put		8,443.93000	8.44393	7,786,840	10.41	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		2,025.43000	2.02543	1,806,390	12.19	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		6,415.00000	6.41500	6,986,830	12.37	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		1,839.74000	1.83974	1,638,330	12.37	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.09	Call		1,378.46000	1.37846	1,567,820	10.39	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.36	Put		9,392.85000	9.39285	8,714,500	10.45	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		8,646.26000	8.64626	7,984,080	10.42	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Call		5,919.75000	5.91975	6,473,950	12.19	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		1,557.21000	1.55721	1,735,090	9.74	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		7,002.27000	7.00227	6,388,930	9.74	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		1,568.74000	1.56874	1,747,810	9.74	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		6,968.12000	6.96812	6,355,970	9.74	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		1,545.74000	1.54574	1,722,760	9.75	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		7,036.51000	7.03651	6,422,310	9.75	0.00	0	
Total R2032 Option											210,850.80	120	56,30
Total For R2032											1,052,932.90	130	238,11
R2035	On	03/08/2023	Bond Future			12.26965	83.18352	12.42532	82.38460	13.34	30,112,434.24	362	61,50
R2035	On	02/11/2023	Bond Future			12.38885	80.55439	12.55093	79.73773	14.12	0.00	0	109,70
R2035	On	01/02/2024	Bond Future			12.50512	82.44325	12.67410	81.60760	13.55	0.00	0	
R2035	On	02/05/2024	Bond Future			12.60810	79.90740	12.78408	79.05174	12.88	0.00	0	
R2035	On	01/08/2024	Bond Future			12.73619	81.72782	12.91983	80.85232	12.06	0.00	0	
Total R2035 Future											30,112,434.24	362	171,34
R2035	On	03/08/2023	Bond Future	11.75	Call		500.62000	0.50062	673,580	12.60	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,071.60000	3.07160	2,539,510	12.96	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call		2,017.41000	2.01741	2,468,100	13.73	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put		1,638.22000	1.63822	1,289,990	13.73	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put		4,051.90000	4.05190	3,425,940	12.60	0.00	0	4,80
R2035	On	03/08/2023	Bond Future	11.98	Call		827.33000	0.82733	1,086,190	12.93	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,143.91000	3.14391	2,603,850	12.93	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		844.12000	0.84412	1,106,890	12.95	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,107.62000	3.10762	2,571,470	12.95	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		861.13000	0.86113	1,127,960	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put		5,407.04000	5.40704	4,795,030	13.20	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/11/2023	Bond Future	12.24	Call		2,166.94000	2.16694	2,482,380	13.76	0.00	0	7
R2035	On	02/11/2023	Bond Future	12.24	Put		3,744.32000	3.74432	3,243,100	13.76	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call		504.45000	0.50445	603,180	12.96	0.00	0	4
R2035	On	02/11/2023	Bond Future	11.41	Put		6,774.51000	6.77451	6,099,660	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		769.45000	0.76945	912,910	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,729.27000	6.72927	6,056,070	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call		226.86000	0.22686	274,070	12.96	0.00	0	4
R2035	On	02/11/2023	Bond Future	11.43	Put		6,684.17000	6.68417	6,012,630	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call		1,196.93000	1.19693	1,401,580	13.20	0.00	0	7
R2035	On	02/11/2023	Bond Future	13.59	Call		6,246.62000	6.24662	6,825,030	15.74	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put		1,287.29000	1.28729	1,049,040	15.74	0.00	0	7
R2035	On	02/11/2023	Bond Future	11.43	Call		779.82000	0.77982	924,940	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Put		10,795.09000	10.79509	10,025,640	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put		8,152.36000	8.15236	7,434,430	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		759.18000	0.75918	900,990	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call		3,808.10000	3.80810	4,255,250	14.63	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put		2,332.51000	2.33251	1,963,000	14.63	0.00	0	4
R2035	On	01/02/2024	Bond Future	12.18	Call		2,431.80000	2.43180	2,796,730	13.19	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		4,911.38000	4.91138	4,440,660	13.19	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		2,452.88000	2.45288	2,820,260	13.20	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		4,881.17000	4.88117	4,412,900	13.20	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call		493.32000	0.49332	571,770	12.66	0.00	0	4
R2035	On	01/02/2024	Bond Future	12.20	Put		4,851.12000	4.85112	4,385,290	13.21	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		5,940.36000	5.94036	6,536,240	14.76	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		2,215.50000	2.21550	1,975,730	14.76	0.00	0	4
R2035	On	01/02/2024	Bond Future	11.12	Call		873.30000	0.87330	1,003,200	12.64	0.00	0	4
R2035	On	01/02/2024	Bond Future	10.62	Put		11,571.55000	11.57155	10,814,350	12.66	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		9,061.23000	9.06123	8,355,480	12.64	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		2,474.06000	2.47406	2,843,880	13.21	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		1,091.52000	1.09152	1,242,190	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		9,296.59000	9.29659	8,591,600	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		1,101.79000	1.10179	1,253,450	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		9,251.35000	9.25135	8,547,350	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		1,081.54000	1.08154	1,230,990	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		9,342.18000	9.34218	8,635,970	12.13	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		7,548.71000	7.54871	6,907,390	11.39	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		1,948.01000	1.94801	2,185,890	11.40	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		7,510.56000	7.51056	6,872,940	11.40	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		1,962.09000	1.96209	2,203,350	11.40	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		7,472.52000	7.47252	6,838,280	11.40	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/08/2024	Bond Future	11.79	Call			1,934.00000	1.93400	2,168,180	11.39	0.00	0	
Total R2035 Option												0.00	0	14,52
Total For R2035												30,112,434.24	362	185,86
R2037	On	03/08/2023	Bond Future			12.51966	74.32120	12.68051	73.49800		15.07	111,481,800.00	1,500	133,95
R2037	On	02/11/2023	Bond Future			12.63370	76.00409	12.80075	75.16264		15.13	0.00	0	
R2037	On	01/02/2024	Bond Future			12.74418	73.52956	12.91794	72.66850		15.38	0.00	0	
R2037	On	02/05/2024	Bond Future			12.85289	75.29787	13.03355	74.41620		13.92	0.00	0	
R2037	On	01/08/2024	Bond Future			12.98895	72.75731	13.17730	71.85526		13.80	0.00	0	
Total R2037 Future												111,481,800.00	1,500	133,95
R2037	On	03/08/2023	Bond Future	12.14	Put			3,513.89000	3.51389	2,925,020	14.46	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Put			9,350.53000	9.35053	8,538,030	13.65	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			663.31000	0.66331	889,980	14.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			3,592.33000	3.59233	2,995,800	14.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			677.78000	0.67778	908,210	14.45	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			3,553.03000	3.55303	2,960,260	14.45	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			692.35000	0.69235	926,680	14.46	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call			1.68000	0.00168	2,300	13.67	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put			13,722.03000	13.72203	12,899,450	13.67	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call			28.59000	0.02859	39,290	13.65	0.00	0	1,80
R2037	On	02/11/2023	Bond Future	11.56	Put			7,282.89000	7.28289	6,578,260	13.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			7,330.36000	7.33036	6,624,120	13.89	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call			2,262.59000	2.26259	2,601,610	14.78	0.00	0	7?
R2037	On	02/11/2023	Bond Future	12.52	Put			3,685.01000	3.68501	3,182,580	14.78	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call			6,412.97000	6.41297	7,020,600	16.95	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put			1,261.75000	1.26175	1,027,930	16.95	0.00	0	7?
R2037	On	02/11/2023	Bond Future	11.56	Call			675.05000	0.67505	811,870	13.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			684.45000	0.68445	822,890	13.89	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			7,235.58000	7.23558	6,532,570	13.89	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call			1,265.68000	1.26568	1,490,520	14.17	0.00	0	7?
R2037	On	02/11/2023	Bond Future	12.02	Put			5,324.80000	5.32480	4,708,190	14.17	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			665.75000	0.66575	800,960	13.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call			2,271.22000	2.27122	2,631,080	14.86	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put			5,246.54000	5.24654	4,745,340	14.86	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call			1,817.26000	1.81726	2,124,710	14.62	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Put			1,950.64000	1.95064	1,735,380	17.08	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call			2,231.12000	2.23112	2,585,620	14.83	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put			6,058.87000	6.05887	5,505,260	14.62	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put			5,310.79000	5.31079	4,804,230	14.83	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call			2,251.12000	2.25112	2,608,300	14.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	01/02/2024	Bond Future	12.32	Put		5,278.59000	5.27859	4,774,710	14.84	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Call		3,682.45000	3.68245	4,178,530	15.63	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		3,623.24000	3.62324	3,258,260	15.63	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		6,679.49000	6.67949	7,325,290	17.08	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,125.14000	1.12514	1,290,170	13.11	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		9,421.80000	9.42180	8,705,160	13.11	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,104.75000	1.10475	1,267,210	13.11	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		9,514.86000	9.51486	8,795,650	13.11	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,114.91000	1.11491	1,278,650	13.11	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		9,468.27000	9.46827	8,750,340	13.11	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		7,454.66000	7.45466	6,826,290	13.07	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		2,077.79000	2.07779	2,355,050	13.08	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		7,416.51000	7.41651	6,791,720	13.08	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		2,049.00000	2.04900	2,318,830	13.07	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		7,493.21000	7.49321	6,860,990	13.07	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		2,063.22000	2.06322	2,336,900	13.07	0.00	0	
Total R2037 Option											0.00	0	13,35
Total For R2037											111,481,800.00	1,500	147,34
R2040	On	03/08/2023	Bond Future			12.63836	75.22284	12.79400	74.37769	15.90	0.00	0	133,02
R2040	On	02/11/2023	Bond Future			12.75086	76.92620	12.91242	76.06223	15.97	0.00	0	
R2040	On	01/02/2024	Bond Future			12.85997	74.22292	13.02790	73.33883	16.29	0.00	0	1
R2040	On	02/05/2024	Bond Future			12.96697	76.00795	13.14141	75.10276	14.94	0.00	0	
R2040	On	01/08/2024	Bond Future			13.09989	73.23301	13.28164	72.30685	14.91	0.00	0	
Total R2040 Future											0.00	0	133,02
R2040	On	03/08/2023	Bond Future	12.21	Call		688.60000	0.68860	876,860	14.97	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,940.42000	3.94042	3,283,530	14.97	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		703.58000	0.70358	894,960	14.98	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,897.84000	3.89784	3,244,070	14.98	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		718.79000	0.71879	913,410	14.99	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,855.55000	3.85555	3,205,020	14.99	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		631.10000	0.63110	760,380	14.66	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		8,262.97000	8.26297	7,528,280	14.66	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		640.24000	0.64024	771,110	14.66	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		8,210.30000	8.21030	7,477,200	14.66	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		649.47000	0.64947	781,940	14.66	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Put		7,145.07000	7.14507	6,456,790	14.72	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		2,297.12000	2.29712	2,716,400	15.73	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		3,982.44000	3.98244	3,537,750	15.73	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		5,459.39000	5.45939	6,100,250	17.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	02/11/2023	Bond Future	11.60	Put		8,157.80000	8.15780	7,426,300	14.66	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		1,759.47000	1.75947	1,536,360	17.47	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Call		856.33000	0.85633	1,032,020	14.72	0.00	0	12
R2040	On	01/02/2024	Bond Future	12.33	Call		2,221.08000	2.22108	2,578,730	15.74	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		6,008.70000	6.00870	5,482,260	15.74	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,241.64000	2.24164	2,601,800	15.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		5,972.83000	5.97283	5,448,900	15.75	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		2,262.08000	2.26208	2,625,220	15.76	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		5,936.90000	5.93690	5,415,950	15.76	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		9,841.66000	9.84166	9,123,900	14.09	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,288.42000	1.28842	1,473,070	14.09	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		9,940.73000	9.94073	9,220,190	14.09	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,300.00000	1.30000	1,486,040	14.09	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		9,891.12000	9.89112	9,171,970	14.09	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,311.65000	1.31165	1,499,080	14.09	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		2,506.79000	2.50679	2,859,050	14.30	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		7,514.63000	7.51463	6,940,730	14.30	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		2,468.78000	2.46878	2,817,560	14.28	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		7,588.81000	7.58881	7,011,430	14.28	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		2,487.74000	2.48774	2,838,270	14.29	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		7,551.64000	7.55164	6,976,010	14.29	0.00	0	
Total R2040 Option											0.00	0	38
Total For R2040											0.00	0	133,43
R2044	On	03/08/2023	Bond Future			12.65962	71.80252	12.81515	70.95577	16.82	718,025.20	10	84,93
R2044	On	02/11/2023	Bond Future			12.76715	73.42846	12.92850	72.56282	16.90	0.00	0	
R2044	On	01/02/2024	Bond Future			12.87124	70.76835	13.03882	69.88262	17.29	0.00	0	
R2044	On	02/05/2024	Bond Future			12.97296	72.47034	13.14691	71.56341	15.62	0.00	0	
R2044	On	01/08/2024	Bond Future			13.09899	69.73987	13.28010	68.81196	15.61	0.00	0	
Total R2044 Future											718,025.20	10	84,93
R2044	On	03/08/2023	Bond Future	12.15	Put		4,329.04000	4.32904	3,649,650	15.75	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		597.15000	0.59715	767,570	15.77	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,283.63000	4.28363	3,607,300	15.77	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		610.81000	0.61081	784,310	15.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,238.60000	4.23860	3,565,350	15.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		1,194.91000	1.19491	1,481,400	16.33	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		203.21000	0.20321	272,600	15.21	0.00	0	4,51
R2044	On	03/08/2023	Bond Future	11.75	Put		6,364.54000	6.36454	5,587,180	15.21	0.00	0	3,01
R2044	On	03/08/2023	Bond Future	12.00	Call		406.92000	0.40692	531,750	15.55	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		5,043.14000	5.04314	4,321,220	15.55	0.00	0	4,71

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/08/2023	Bond Future	12.15	Call			583.79000	0.58379	751,150	15.75	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put			2,928.73000	2.92873	2,368,470	16.33	0.00	0	9,10
R2044	On	02/11/2023	Bond Future	11.57	Put			8,504.83000	8.50483	7,767,310	15.52	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			595.73000	0.59573	720,690	15.52	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			8,614.17000	8.61417	7,873,490	15.52	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			604.55000	0.60455	731,090	15.52	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			8,559.40000	8.55940	7,820,300	15.52	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			613.48000	0.61348	741,600	15.52	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			2,147.38000	2.14738	2,499,370	16.64	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put			6,257.55000	6.25755	5,723,810	16.64	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call			2,107.65000	2.10765	2,453,780	16.62	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put			6,333.16000	6.33316	5,793,560	16.62	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			2,127.57000	2.12757	2,476,410	16.63	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			6,295.37000	6.29537	5,758,480	16.63	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put			9,761.56000	9.76156	9,051,630	14.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call			1,326.66000	1.32666	1,525,140	14.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put			9,711.15000	9.71115	9,002,700	14.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call			1,302.67000	1.30267	1,498,440	14.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put			9,812.12000	9.81212	9,100,960	14.72	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call			1,314.63000	1.31463	1,511,630	14.72	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call			2,379.15000	2.37915	2,733,010	14.93	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put			7,721.65000	7.72165	7,147,600	14.93	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call			2,397.90000	2.39790	2,753,550	14.94	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put			7,682.99000	7.68299	7,110,730	14.94	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call			2,360.48000	2.36048	2,712,560	14.93	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put			7,760.45000	7.76045	7,184,620	14.93	0.00	0	
Total R2044 Option												0.00	0	21,46
Total For R2044												718,025.20	10	106,42
R2048	On	03/08/2023	Bond Future			12.58699	74.84993	12.74227	73.98981		16.46	0.00	0	240,27
R2048	On	02/11/2023	Bond Future			12.69502	72.09572	12.85624	71.21641		17.56	0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.80007	73.78634	12.96760	72.88657		16.91	0.00	0	
R2048	On	02/05/2024	Bond Future			12.89297	71.10606	13.06677	70.18476		16.23	0.00	0	13,06
R2048	On	01/08/2024	Bond Future			13.00565	72.72545	13.18637	71.78283		15.25	0.00	0	
Total R2048 Future												0.00	0	264,34
R2048	On	03/08/2023	Bond Future	12.30	Put			3,443.27000	3.44327	2,880,480	16.08	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call			3,519.04000	3.51904	4,137,760	17.85	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			615.99000	0.61599	832,700	15.73	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put			1,089.35000	1.08935	847,950	17.85	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put			4,299.62000	4.29962	3,656,210	15.73	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/08/2023	Bond Future	12.11	Call		630.09000	0.63009	850,690	15.75	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,253.75000	4.25375	3,614,230	15.75	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		942.96000	0.94296	1,240,290	16.08	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Call		286.84000	0.28684	407,930	15.29	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put		5,810.58000	5.81058	5,071,550	15.29	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		602.02000	0.60202	814,950	15.72	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,345.71000	4.34571	3,698,520	15.72	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		606.58000	0.60658	736,580	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		8,800.93000	8.80093	8,051,620	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		615.65000	0.61565	747,270	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Put		4,281.09000	4.28109	3,755,650	17.13	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call		5,670.30000	5.67030	6,257,930	19.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		8,744.40000	8.74440	7,996,710	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put		1,857.39000	1.85739	1,565,710	19.14	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.47	Call		597.62000	0.59762	726,000	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		8,857.66000	8.85766	8,106,730	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call		958.09000	0.95809	1,146,790	16.19	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.80	Put		7,100.26000	7.10026	6,409,650	16.19	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call		2,311.27000	2.31127	2,665,140	17.13	0.00	0	20
R2048	On	01/02/2024	Bond Future	12.15	Call		2,029.62000	2.02962	2,375,990	16.14	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		6,627.05000	6.62705	6,073,650	16.14	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		2,049.29000	2.04929	2,397,770	16.15	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		6,587.23000	6.58723	6,035,940	16.15	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,010.05000	2.01005	2,354,090	16.13	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		6,667.05000	6.66705	6,111,320	16.13	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		10,624.85000	10.62485	9,895,210	15.32	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,200.62000	1.20062	1,393,750	15.32	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		10,570.59000	10.57059	9,842,420	15.32	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,211.89000	1.21189	1,406,710	15.32	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		10,516.30000	10.51630	9,789,820	15.32	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,189.22000	1.18922	1,380,880	15.32	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		2,592.20000	2.59220	2,976,600	14.59	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		7,448.13000	7.44813	6,889,910	14.59	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		2,612.31000	2.61231	2,998,550	14.60	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		7,410.06000	7.41006	6,853,680	14.60	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		2,632.50000	2.63250	3,020,590	14.61	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		7,372.15000	7.37215	6,817,620	14.61	0.00	0	
Total R2048 Option											0.00	0	3,90
Total For R2048											0.00	0	268,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2053	On	03/08/2023		Bond Future	12.65552	96.16365	12.71000	12.71000		16.28	0.00	0	
R2053	On	02/11/2023		Bond Future	12.76624	92.47322	12.82000	12.82000		17.35	124,746,373.78	1,349	1,34
R2053	On	01/02/2024		Bond Future	12.86983	94.64208	12.93000	12.93000		17.01	0.00	0	
R2053	On	02/05/2024		Bond Future	12.97028	91.04846	13.03000	13.03000		15.63	0.00	0	
R2053	On	01/08/2024		Bond Future	13.09155	93.12053	13.14000	13.14000		14.95	0.00	0	
Total R2053 Future											124,746,373.78	1,349	1,34
R2053	On	03/08/2023	12.70	Call			0.00000	0.00000	2,726,740	16.66	0.00	0	
R2053	On	03/08/2023	12.70	Put			0.00000	0.00000	2,410,610	16.66	0.00	0	
R2053	On	03/08/2023	12.71	Call			0.00000	0.00000	2,765,650	16.68	0.00	0	
R2053	On	03/08/2023	12.71	Put			0.00000	0.00000	2,378,730	16.68	0.00	0	
R2053	On	03/08/2023	12.72	Call			0.00000	0.00000	2,804,810	16.70	0.00	0	
R2053	On	03/08/2023	12.72	Put			0.00000	0.00000	2,347,200	16.70	0.00	0	
R2053	On	02/11/2023	12.81	Call			0.00000	0.00000	4,378,700	17.90	0.00	0	
R2053	On	02/11/2023	12.81	Put			0.00000	0.00000	4,072,790	17.90	0.00	0	
R2053	On	02/11/2023	12.82	Call			0.00000	0.00000	4,417,290	17.92	0.00	0	
R2053	On	02/11/2023	12.82	Put			0.00000	0.00000	4,041,750	17.92	0.00	0	
R2053	On	02/11/2023	12.83	Call			0.00000	0.00000	4,455,770	17.94	0.00	0	
R2053	On	02/11/2023	12.83	Put			0.00000	0.00000	4,010,690	17.94	0.00	0	
R2053	On	01/02/2024	12.94	Put			0.00000	0.00000	5,169,920	17.69	0.00	0	
R2053	On	01/02/2024	12.92	Call			0.00000	0.00000	5,576,440	17.66	0.00	0	
R2053	On	01/02/2024	12.92	Put			0.00000	0.00000	5,231,190	17.66	0.00	0	
R2053	On	01/02/2024	12.93	Call			0.00000	0.00000	5,614,390	17.67	0.00	0	
R2053	On	01/02/2024	12.93	Put			0.00000	0.00000	5,200,620	17.67	0.00	0	
R2053	On	01/02/2024	12.94	Call			0.00000	0.00000	5,652,120	17.69	0.00	0	
R2053	On	02/05/2024	13.04	Call			0.00000	0.00000	6,001,880	16.70	0.00	0	
R2053	On	02/05/2024	13.04	Put			0.00000	0.00000	5,529,820	16.70	0.00	0	
R2053	On	02/05/2024	13.02	Call			0.00000	0.00000	5,927,540	16.67	0.00	0	
R2053	On	02/05/2024	13.02	Put			0.00000	0.00000	5,590,420	16.67	0.00	0	
R2053	On	02/05/2024	13.03	Call			0.00000	0.00000	5,964,680	16.68	0.00	0	
R2053	On	02/05/2024	13.03	Put			0.00000	0.00000	5,560,040	16.68	0.00	0	
R2053	On	01/08/2024	13.14	Put			0.00000	0.00000	6,376,380	16.39	0.00	0	
R2053	On	01/08/2024	13.15	Call			0.00000	0.00000	6,735,820	16.41	0.00	0	
R2053	On	01/08/2024	13.15	Put			0.00000	0.00000	6,346,610	16.41	0.00	0	
R2053	On	01/08/2024	13.13	Call			0.00000	0.00000	6,662,700	16.38	0.00	0	
R2053	On	01/08/2024	13.13	Put			0.00000	0.00000	6,406,310	16.38	0.00	0	
R2053	On	01/08/2024	13.14	Call			0.00000	0.00000	6,699,230	16.39	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											124,746,373.78	1,349	1,34
R209	On	03/08/2023		Bond Future	12.31210	63.83195	12.47230	63.11554		15.12	2,936,269.70	46	11,36

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/11/2023			12.41730	62.12236	12.58342	61.38995		15.96	0.00	0	46
R209	On	01/02/2024			12.51528	63.57919	12.68753	62.82976		15.37	0.00	0	
R209	On	02/05/2024			12.60985	61.95224	12.78855	61.18487		14.56	0.00	0	
R209	On	01/08/2024			12.72667	63.36335	12.91229	62.57822		13.70	0.00	0	
Total R209 Future											2,936,269.70	46	11,85
R209	On	03/08/2023	10.00	Call			0.83000	0.00083	1,130	13.72	0.00	0	1,80
R209	On	03/08/2023	10.00	Put			12,507.98000	12.50798	11,791,870	13.72	0.00	0	
R209	On	03/08/2023	12.00	Put			2,831.48000	2.83148	2,341,490	14.69	0.00	0	1,75
R209	On	03/08/2023	11.25	Call			101.41000	0.10141	137,360	13.68	0.00	0	7,00
R209	On	03/08/2023	11.94	Call			604.24000	0.60424	809,890	14.59	0.00	0	
R209	On	03/08/2023	11.94	Put			3,031.15000	3.03115	2,520,390	14.59	0.00	0	
R209	On	03/08/2023	10.75	Put			8,384.17000	8.38417	7,675,180	13.70	0.00	0	
R209	On	03/08/2023	11.95	Call			617.20000	0.61720	826,270	14.61	0.00	0	
R209	On	03/08/2023	11.95	Put			2,997.28000	2.99728	2,489,940	14.61	0.00	0	
R209	On	03/08/2023	12.00	Call			684.86000	0.68486	911,280	14.69	0.00	0	
R209	On	03/08/2023	10.70	Call			16.52000	0.01652	22,710	13.70	0.00	0	1,80
R209	On	03/08/2023	10.70	Put			8,646.92000	8.64692	7,936,700	13.70	0.00	0	
R209	On	03/08/2023	10.75	Call			19.84000	0.01984	27,260	13.70	0.00	0	7,00
R209	On	03/08/2023	11.25	Put			5,880.66000	5.88066	5,200,200	13.68	0.00	0	
R209	On	03/08/2023	11.93	Call			591.46000	0.59146	793,700	14.58	0.00	0	
R209	On	03/08/2023	11.93	Put			3,065.26000	3.06526	2,551,090	14.58	0.00	0	
R209	On	02/11/2023	11.35	Put			6,325.17000	6.32517	5,709,000	14.65	0.00	0	
R209	On	02/11/2023	11.33	Call			563.00000	0.56300	676,460	14.65	0.00	0	
R209	On	02/11/2023	11.33	Put			6,408.46000	6.40846	5,789,510	14.65	0.00	0	
R209	On	02/11/2023	11.34	Call			570.96000	0.57096	685,800	14.65	0.00	0	
R209	On	02/11/2023	11.34	Put			6,366.75000	6.36675	5,749,180	14.65	0.00	0	
R209	On	02/11/2023	11.35	Call			579.00000	0.57900	695,240	14.65	0.00	0	
R209	On	01/02/2024	12.14	Call			2,025.19000	2.02519	2,344,540	14.91	0.00	0	
R209	On	01/02/2024	12.14	Put			4,452.83000	4.45283	4,022,750	14.91	0.00	0	
R209	On	01/02/2024	12.12	Call			1,989.71000	1.98971	2,304,370	14.89	0.00	0	
R209	On	01/02/2024	12.12	Put			4,508.57000	4.50857	4,073,800	14.89	0.00	0	
R209	On	01/02/2024	12.13	Call			2,007.51000	2.00751	2,324,520	14.90	0.00	0	
R209	On	01/02/2024	12.13	Put			4,480.73000	4.48073	4,048,310	14.90	0.00	0	
R209	On	02/05/2024	11.18	Put			8,346.85000	8.34685	7,713,940	13.71	0.00	0	
R209	On	02/05/2024	11.19	Call			934.15000	0.93415	1,069,710	13.71	0.00	0	
R209	On	02/05/2024	11.19	Put			8,305.63000	8.30563	7,673,820	13.71	0.00	0	
R209	On	02/05/2024	11.17	Call			916.85000	0.91685	1,050,210	13.71	0.00	0	
R209	On	02/05/2024	11.17	Put			8,388.19000	8.38819	7,754,180	13.71	0.00	0	
R209	On	02/05/2024	11.18	Call			925.47000	0.92547	1,059,930	13.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	01/08/2024	Bond Future	11.79	Call		1,701.64000	1.70164	1,919,180	12.95	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		6,671.77000	6.67177	6,104,180	12.95	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		1,714.07000	1.71407	1,934,690	12.95	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		6,637.47000	6.63747	6,072,960	12.95	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		1,689.51000	1.68951	1,903,490	12.94	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		6,706.41000	6.70641	6,135,260	12.94	0.00	0	
Total R209 Option											0.00	0	19,35
Total For R209											2,936,269.70	46	31,20
R210	On	03/08/2023	Bond Future			227.56929	227.56929	227.45799	227.45799		0.00	0	42
R210	On	02/11/2023	Bond Future			229.59408	229.59408	229.48141	229.48141		0.00	0	
R210	On	01/02/2024	Bond Future			235.02913	235.02913	234.91423	234.91423		0.00	0	
R210	On	02/05/2024	Bond Future			237.44811	237.44811	237.33202	237.33202		0.00	0	
R210	On	01/08/2024	Bond Future			242.91845	242.91845	242.79894	242.79894		0.00	0	
Total R210 Future											0.00	0	42
Total For R210											0.00	0	42
R213	On	03/08/2023	Bond Future			11.52868	80.59893	11.68479	79.94452	11.34	0.00	0	23,7
R213	On	02/11/2023	Bond Future			11.63853	78.86450	11.80201	78.19559	11.76	5,126,192.50	65	3,26
R213	On	01/02/2024	Bond Future			11.74429	80.71359	11.91582	80.02919	10.95	0.00	0	
R213	On	02/05/2024	Bond Future			11.83539	79.09048	12.01532	78.38970	10.25	0.00	0	
R213	On	01/08/2024	Bond Future			11.95712	80.89333	12.14633	80.17628	9.66	0.00	0	
Total R213 Future											5,126,192.50	65	26,97
R213	On	03/08/2023	Bond Future	11.61	Call		1,327.17000	1.32717	1,669,400	11.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		1,639.81000	1.63981	1,327,630	11.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		1,349.05000	1.34905	1,694,270	11.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		1,619.79000	1.61979	1,310,600	11.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		1,371.10000	1.37110	1,719,300	11.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		1,599.98000	1.59998	1,293,770	11.61	0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Call		979.09000	0.97909	1,133,290	11.26	0.00	0	75
R213	On	02/11/2023	Bond Future	10.94	Put		4,590.50000	4.59050	4,075,790	11.26	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,192.74000	1.19274	1,373,260	11.32	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,075.24000	4.07524	3,586,850	11.32	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,206.13000	1.20613	1,388,490	11.32	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,016.90000	4.01690	3,532,010	11.32	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		1,703.11000	1.70311	1,942,310	11.50	0.00	0	75
R213	On	02/11/2023	Bond Future	11.44	Put		3,194.29000	3.19429	2,764,580	11.50	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		4,717.10000	4.71710	5,163,900	12.81	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,046.01000	4.04601	3,559,460	11.32	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		1,170.55000	1.17055	948,440	12.81	0.00	0	75
R213	On	02/11/2023	Bond Future	11.13	Call		1,219.61000	1.21961	1,403,630	11.32	0.00	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
R213	On	01/02/2024	Bond Future	11.70	Call		2,437.72000	2.43772	2,768,180	10.91	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		3,300.09000	3.30009	2,946,150	10.91	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		2,457.06000	2.45706	2,789,330	10.92	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		3,279.20000	3.27920	2,927,070	10.92	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		2,476.22000	2.47622	2,810,810	10.93	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		3,258.16000	3.25816	2,908,350	10.93	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		7,829.93000	7.82993	7,223,150	9.73	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		775.82000	0.77582	870,880	9.73	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		7,793.66000	7.79366	7,187,940	9.73	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		761.98000	0.76198	855,170	9.73	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		7,866.26000	7.86626	7,258,670	9.73	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		768.88000	0.76888	862,880	9.73	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,392.05000	1.39205	1,547,480	9.08	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		6,353.90000	6.35390	5,792,280	9.08	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,372.05000	1.37205	1,525,410	9.09	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		6,415.41000	6.41541	5,851,720	9.09	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,381.87000	1.38187	1,536,570	9.09	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		6,384.46000	6.38446	5,822,110	9.09	0.00	0	
Total R213 Option											0.00	0	2,25
Total For R213											5,126,192.50	65	29,22
R214	On	03/08/2023	Bond Future			12.50408	60.52147	12.65904	59.81448	16.45	0.00	0	20,17
R214	On	02/11/2023	Bond Future			12.60796	58.58684	12.76846	57.86407	17.49	0.00	0	1
R214	On	01/02/2024	Bond Future			12.70861	59.96060	12.87498	59.22103	16.87	0.00	0	
R214	On	02/05/2024	Bond Future			12.79738	58.09327	12.96961	57.33595	16.32	0.00	0	
R214	On	01/08/2024	Bond Future			12.90528	59.41667	13.08389	58.64187	15.38	0.00	0	
Total R214 Future											0.00	0	20,15
R214	On	03/08/2023	Bond Future	12.14	Call		634.44000	0.63444	844,390	15.79	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,058.19000	3.05819	2,561,150	15.79	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		648.08000	0.64808	861,370	15.81	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,023.60000	3.02360	2,529,900	15.81	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		661.83000	0.66183	878,560	15.83	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,989.19000	2.98919	2,498,930	15.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		535.03000	0.53503	645,850	16.06	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,876.89000	6.87689	6,264,940	16.06	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		542.83000	0.54283	655,020	16.06	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,832.10000	6.83210	6,221,520	16.06	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		527.32000	0.52732	636,770	16.06	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,921.83000	6.92183	6,308,510	16.06	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		5,138.65000	5.13865	4,688,640	16.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	01/02/2024	Bond Future	12.15	Call		1,769.68000	1.76968	2,060,990	16.09	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		5,107.33000	5.10733	4,659,070	16.09	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		1,786.64000	1.78664	2,079,500	16.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		5,076.16000	5.07616	4,629,450	16.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		1,752.82000	1.75282	2,042,380	16.08	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,083.04000	1.08304	1,238,970	15.37	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		8,303.49000	8.30349	7,702,100	15.37	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,092.93000	1.09293	1,250,050	15.37	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		8,260.94000	8.26094	7,660,740	15.37	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,102.88000	1.10288	1,261,200	15.37	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		8,218.51000	8.21851	7,619,510	15.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		6,239.09000	6.23909	5,725,660	14.64	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,106.47000	2.10647	2,365,230	14.63	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		6,302.42000	6.30242	5,786,380	14.63	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,122.74000	2.12274	2,382,930	14.64	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		6,270.69000	6.27069	5,756,080	14.64	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,139.08000	2.13908	2,400,450	14.64	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,15
Total for Bond											613,825,133.29	7,315	1,438,31
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	

Contract 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 I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 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 R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			847.27600	847.27600	839.78300	839.78300				0.00	0	83
GOVI On 02/11/2023 GOVI			866.44500	866.44500	858.79200	858.79200				0.00	0	
GOVI On 01/02/2024 GOVI			886.74900	886.74900	878.92300	878.92300				0.00	0	
GOVI On 02/05/2024 GOVI			908.05700	908.05700	900.04500	900.04500				0.00	0	
GOVI On 01/08/2024 GOVI			928.81000	928.81000	920.60700	920.60700				0.00	0	
Total GOVI Future										0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			25,730.00000	2.57300	100,660,000			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			25,630.00000	2.56300	100,560,000			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			25,530.00000	2.55300	100,460,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			270,080.00000	27.00800	193,550,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			270,180.00000	27.01800	193,650,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			270,280.00000	27.02800	193,750,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			10,670.00000	1.06700	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			0.00000	0.00000	67,490,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Put			10,770.00000	1.07700	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Call			0.00000	0.00000	67,690,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			10,570.00000	1.05700	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/02/2024	GOVI	879.99	Call		0.00000	0.00000	67,590,000		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		509,450.00000	50.94500	429,330,000		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		509,250.00000	50.92500	429,130,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		509,350.00000	50.93500	429,230,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put		227,630.00000	22.76300	145,600,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put		227,730.00000	22.77300	145,700,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put		227,830.00000	22.78300	145,800,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	83
Total for GOVI											0.00	0	83
AL37	On	03/08/2023	Index Future			865.47700	865.47700	860.40200	860.40200		0.00	0	
AL37	On	02/11/2023	Index Future			885.05800	885.05800	879.87900	879.87900		0.00	0	
AL37	On	01/02/2024	Index Future			905.79900	905.79900	900.50300	900.50300		0.00	0	
AL37	On	02/05/2024	Index Future			927.56400	927.56400	922.14400	922.14400		0.00	0	
AL37	On	01/08/2024	Index Future			948.76300	948.76300	943.21100	943.21100		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/08/2023	Index Future			976.28700	976.28700	967.44500	967.44500		0.00	0	
AL7T	On	02/11/2023	Index Future			998.37500	998.37500	989.34400	989.34400		0.00	0	
AL7T	On	01/02/2024	Index Future			1,021.77100	1,021.77100	1,012.53500	1,012.53500		0.00	0	
AL7T	On	02/05/2024	Index Future			1,046.32300	1,046.32300	1,036.86800	1,036.86800		0.00	0	
AL7T	On	01/08/2024	Index Future			1,070.23600	1,070.23600	1,060.55500	1,060.55500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/08/2023	Index Future			859.77300	859.77300	852.18800	852.18800		0.00	0	10
ALBI	On	02/11/2023	Index Future			879.22500	879.22500	871.47800	871.47800		0.00	0	
ALBI	On	01/02/2024	Index Future			899.82900	899.82900	891.90600	891.90600		0.00	0	
ALBI	On	02/05/2024	Index Future			921.45000	921.45000	913.34000	913.34000		0.00	0	
ALBI	On	01/08/2024	Index Future			942.51000	942.51000	934.20500	934.20500		0.00	0	
Total ALBI Future											0.00	0	10
Total For ALBI											0.00	0	10
IGOV	On	03/08/2023	Index Future			325.86200	325.86200	324.27000	324.27000		0.00	0	63

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/11/2023			333.31400	333.31400	331.68900	331.68900			0.00	0	
IGOV	On	01/02/2024			341.20200	341.20200	339.54000	339.54000			0.00	0	
IGOV	On	02/05/2024			349.47500	349.47500	347.77500	347.77500			0.00	0	
IGOV	On	01/08/2024			357.53600	357.53600	355.79300	355.79300			0.00	0	
Total IGOV Future											0.00	0	65
Total For IGOV											0.00	0	65
Total for Index											0.00	0	75
JIBAR	f	On	21/06/2023		8.53500	91.46500	8.56500	91.43500			0.00	0	
JIBAR	f	On	19/07/2023		8.57500	91.42500	8.69000	91.31000			0.00	0	
JIBAR	f	On	16/08/2023		8.90000	91.10000	8.93000	91.07000			0.00	0	
JIBAR	f	On	20/09/2023		8.96500	91.03500	9.03000	90.97000			0.00	0	
JIBAR	f	On	18/10/2023		9.03000	90.97000	9.05000	90.95000			0.00	0	
JIBAR	f	On	15/11/2023		9.07000	90.93000	9.09000	90.91000			0.00	0	
JIBAR	f	On	20/12/2023		9.11000	90.89000	9.12000	90.88000			0.00	0	
JIBAR	f	On	20/03/2024		9.08000	90.92000	9.08000	90.92000			0.00	0	
JIBAR	f	On	19/06/2024		8.94000	91.06000	8.97500	91.02500			0.00	0	
JIBAR	f	On	18/09/2024		8.82500	91.17500	8.82500	91.17500			0.00	0	
JIBAR	f	On	18/12/2024		8.66000	91.34000	8.63500	91.36500			0.00	0	
JIBAR	f	On	19/03/2025		8.59500	91.40500	8.61500	91.38500			0.00	0	
Total Jibar Future											0.00	0	
Total For JIBAR FUTURE											0.00	0	
Total for Jibar											0.00	0	
Total for Derivatives :											613,825,133.29	7,315	1,439,900
ABCPI3	On	07/12/2023			4.50000	327.87830	4.50000	327.72762			0.00	0	
Total ABCPI3 SPOT											0.00	0	
Total For ABCPI3											0.00	0	
ABF001	On	13/09/2026					0.00000	99.84248			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	101.60962			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF004	On	30/06/2026			10.80000	101.29741	10.80000	101.26814			0.00	0	
Total ABF004 SPOT											0.00	0	
Total For ABF004											0.00	0	
ABF005	On	30/06/2031			12.91000	86.52478	12.91000	86.49505			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.82729				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.17538				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	99.67015				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	102.05025				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.01324				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.54756				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.11631				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.66870				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.38636				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.97907				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.03970				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.77953				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.95160				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.04340				0.00	4,410,605,000	1,454,733,00
Total ABFN35 SPOT										0.00	4,410,605,000	1,454,733,00
Total For ABFN35										0.00	4,410,605,000	1,454,733,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.25585				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.62741				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.06058				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.74408				0.00	7,973,975,200	1,993,493,80
Total ABFN41 SPOT										0.00	7,973,975,200	1,993,493,80
Total For ABFN41										0.00	7,973,975,200	1,993,493,80
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.95825				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.31718				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.33183				0.00	27,505,656,800	6,876,414,20
Total ABFN45 SPOT										0.00	27,505,656,800	6,876,414,20
Total For ABFN45										0.00	27,505,656,800	6,876,414,20
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.80194				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.26944				0.00	0	
Total ABFN47 SPOT										0.00	0	

Contract 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 ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.27779				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4i On 30/03/2024 Spot Bond					0.00000	101.78246				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5i On 30/03/2026 Spot Bond					0.00000	101.47045				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.34019				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5i On 30/03/2031 Spot Bond					0.00000	101.52127				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5i On 14/02/2025 Spot Bond					0.00000	100.74466				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.61583				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5i On 14/02/2029 Spot Bond					0.00000	100.53365				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5i On 08/11/2027 Spot Bond					0.00000	100.62392				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.51523				0.00	3,000,000,000	1,500,000,000
Total ABFN57 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ABFN57										0.00	3,000,000,000	1,500,000,000
ABFN5i On 14/11/2027 Spot Bond					0.00000	100.53060				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5i On 28/11/2025 Spot Bond					0.00000	100.24083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN61 On 05/04/2026 Spot Bond					0.00000	101.52576				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.17869				0.00	2,350,000,000	2,350,000,000
Total ABFN61 SPOT										0.00	2,350,000,000	2,350,000,000
Total For ABFN61										0.00	2,350,000,000	2,350,000,000
ABFN6 On 24/02/2030 Spot Bond					0.00000	100.58003				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.86763				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	102.15657				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.59764				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.73140				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.07079				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	99.99316				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.86930				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.94642				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			8.30500	8.30500	8.30500	162.13506			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	82.69632	100.00000	82.48630			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.03500	4.03500	4.03500	168.63284			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	216.26728			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	233.43997			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.71500	9.71500	9.71500	107.14130			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.31500	100.94195	10.31500	100.91438			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			10.12500	102.57544	10.12500	102.54791			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			9.35000	102.04458	9.35000	102.01916			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.71000	10.71000	10.71000	98.94713			0.00	0	
Total ABS19 SPOT									0.00	0	
Total For ABS19									0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.53000	97.43086	10.53000	97.40369		83,272,415,148,000.00	7,908,111,600	1,977,027,900	
Total ABS7 SPOT								83,272,415,148,000.00	7,908,111,600	1,977,027,900	
Total For ABS7								83,272,415,148,000.00	7,908,111,600	1,977,027,900	
ABS7/R On 11/09/2026 Spot Bond			100.00000	17.20101	100.00000	17.16315			0.00	0	
Total ABS7/R186 SPOT									0.00	0	

Contract 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 ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.15000	328.43892	4.15000	328.29098				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.59000	12.59000	12.59000	102.79898				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	102.17440				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	102.13131				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	102.05841				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.01960				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.44286				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.70964				0.00	17,640,000,000	8,820,000,000
Total AGL01 SPOT										0.00	17,640,000,000	8,820,000,000
Total For AGL01										0.00	17,640,000,000	8,820,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	102.36768				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.60843				0.00	0	4,000,000,000
Total AGL03 SPOT										0.00	0	4,000,000,000
Total For AGL03										0.00	0	4,000,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.34336				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	107.13153				0.00	0	11,202,600,000

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 AGRIA1 SPOT										0.00	0	11,202,60
Total For AGRIA1										0.00	0	11,202,60
AGT01 On 10/10/2023 Spot Bond					0.00000	102.93463				0.00	0	2,000,000,00
Total AGT01 SPOT										0.00	0	2,000,000,00
Total For AGT01										0.00	0	2,000,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.42060				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.01149				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.65067				0.00	0	680,000,00
Total AGT04 SPOT										0.00	0	680,000,00
Total For AGT04										0.00	0	680,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	101.23669				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.24319				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.27007				0.00	44,953,934,400	11,238,483,60
Total AH2A21 SPOT										0.00	44,953,934,400	11,238,483,60
Total For AH2A21										0.00	44,953,934,400	11,238,483,60
AH2A3 On 18/07/2026 Spot Bond			10.01500	97.01416	10.01500	96.98798				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.31068				0.00	4,385,686,800	1,096,421,70
Total AH2B11 SPOT										0.00	4,385,686,800	1,096,421,70
Total For AH2B11										0.00	4,385,686,800	1,096,421,70
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.44592				0.00	3,827,508,400	956,877,10
Total AH2C11 SPOT										0.00	3,827,508,400	956,877,10
Total For AH2C11										0.00	3,827,508,400	956,877,10
AHF2D On 18/07/2026 Spot Bond					0.00000	101.61475				0.00	1,594,795,200	398,698,80
Total AHF2D1 SPOT										0.00	1,594,795,200	398,698,80
Total For AHF2D1										0.00	1,594,795,200	398,698,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2024 Spot Bond					0.00000	101.17199				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.35610				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.90500	102.66128	10.90500	102.63128				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.39134				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.36904				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.38627				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.58647				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.69302				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.34092				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.36891				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.38611				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.50614				0.00	0	
Total AHF6D1 SPOT										0.00	0	

Contract 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 AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.44922				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.50780				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.37749				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.37104				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.39468				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.38652				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.87470				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.51889				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.62000	98.12233	11.62000	98.09222				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.10000	86.36830	13.10000	86.33853				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.56656				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.58532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.06121				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.91000	195.72127	6.91000	195.61859				0.00	0	500,000,00
Total AIRL01 SPOT										0.00	0	500,000,00
Total For AIRL01										0.00	0	500,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.86298				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.14835				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.29060				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.84317				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.40996				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.03745				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	102.07153				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.76542				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	102.09396				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC004 On 29/04/2024 Spot Bond					0.00000	100.22039				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC005 On 28/03/2024 Spot Bond					0.00000	101.61260				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC013 On 06/04/2028 Spot Bond					0.00000	101.86926				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC014 On 06/04/2028 Spot Bond					0.00000	101.86926				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC015 On 06/04/2028 Spot Bond					0.00000	101.86926				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC016 On 17/10/2023 Spot Bond					0.00000	101.19171				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC017 On 17/08/2023 Spot Bond					0.00000	101.12737				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC018 On 18/08/2023 Spot Bond					0.00000	101.09586				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC019 On 21/08/2023 Spot Bond					0.00000	101.28807				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC020 On 28/04/2028 Spot Bond					0.00000	101.02358				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC021 On 20/06/2028 Spot Bond					0.00000	101.02278				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC022 On 20/06/2030 Spot Bond			13.59500	13.59500	13.59500	96.18888				0.00	0	
Total ASC022 SPOT										0.00	0	

Contract 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 ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.76300				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	100.50526				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	100.32633				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	100.30216				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	100.24820				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	100.34135				0.00	0	100,000,00
Total ASC028 SPOT										0.00	0	100,000,00
Total For ASC028										0.00	0	100,000,00
ASC02: On 26/05/2026 Spot Bond					0.00000	100.33186				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.75000	247.42564	5.75000	247.30345				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.85000	224.82727	5.85000	224.71565				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.70000	208.25267	5.70000	208.15008				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.69500	115.72770	5.69500	115.67053				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.90730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	102.27199				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.95914				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.49017				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.37421				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.36817				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.83044				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.84718				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	102.04547				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.65278				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			5.32500	5.32500	5.32500	115.22573				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.88500	5.88500	5.88500	104.86883				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN327 On 20/06/2024 Spot Bond					0.00000	102.06369				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	102.24568				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.71747				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	101.69623				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.90500	112.97859	5.90500	112.92214				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	102.06697				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.51186				0.00	6,000,000	1,500,000
Total ASN346 SPOT										0.00	6,000,000	1,500,000
Total For ASN346										0.00	6,000,000	1,500,000
ASN351 On 20/06/2024 Spot Bond					0.00000	102.13275				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	102.01306				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	102.01306				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.23030				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	102.36713				0.00	0	
Total ASN369 SPOT										0.00	0	

Contract 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 ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.10163				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.45592				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.26786				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	99.78149				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	99.78149				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	102.23889				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.67450				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.99144				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	102.20703				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.05346				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	104.44870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	101.86006				0.00	11,740,000,000	5,870,000,000
Total ASN449 SPOT										0.00	11,740,000,000	5,870,000,000
Total For ASN449										0.00	11,740,000,000	5,870,000,000
ASN45(On 23/06/2025 Spot Bond					0.00000	101.89558				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	102.05361				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.26096				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.26787				0.00	10,000,000,000	5,000,000,000
Total ASN461 SPOT										0.00	10,000,000,000	5,000,000,000
Total For ASN461										0.00	10,000,000,000	5,000,000,000
ASN46(On 31/01/2024 Spot Bond			11.36500	11.36500	11.36500	102.06849				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			12.05500	12.05500	12.05500	101.61383				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.83745				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.92266				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	102.48317				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	102.36113				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48 On 25/08/2025 Spot Bond					0.00000	144.98000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			11.84000	11.84000	11.84000	100.97664				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	102.44257				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	99.82180				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	99.82180				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	101.95809				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			11.41000	97.31569	11.41000	97.28604				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			10.59000	96.83382	10.59000	96.80637				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			11.14000	95.92835	11.14000	95.89979				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			11.14000	95.92835	11.14000	95.89979				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			9.71500	102.54292	9.71500	102.51606				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.66500	103.23205	11.66500	103.19972				0.00	0	
Total ASN525 SPOT										0.00	0	

Contract 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 ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.61500	103.21440	11.61500	103.18222				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			11.11500	103.30953	11.11500	103.27866				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			11.11500	103.30953	11.11500	103.27866				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.84154				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.90278				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			11.75000	103.53355	11.75000	103.50079				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.84000	102.84165	11.84000	102.80898				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			11.70000	103.00269	11.70000	102.97034				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.58302				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	101.17435				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.05519				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	94.78638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			11.19000	102.03756	11.19000	102.00686				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.13401				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.29176				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.03195				0.00	600,000,000	300,000,000
Total ASN607 SPOT										0.00	600,000,000	300,000,000
Total For ASN607										0.00	600,000,000	300,000,000
ASN61: On 31/01/2030 Spot Bond					0.00000	101.02409				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	102.09377				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.81208				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	102.03050				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.23368				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.96118				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.23330				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 02/04/2026 Spot Bond					0.00000	101.77613				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	102.18555				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	102.32742				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.98139				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.85555				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.48251				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	102.04532				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.47348				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.67703				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.84020				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.52070				0.00	0	
Total ASN681 SPOT										0.00	0	

Contract 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 ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.32526				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.23316				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	92.16510				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.89732				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.99899				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.98855				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.99899				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.80089				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	102.10981				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	102.12059				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	102.26210				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.72968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.95174				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.49880				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	102.06381				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.73171				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.62317				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.85820				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.96620				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.21976				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	102.05848				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	102.05594				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74(On 20/06/2026 Spot Bond					0.00000	102.07749				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74(On 25/11/2024 Spot Bond					0.00000	93.59600				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74(On 31/10/2026 Spot Bond					0.00000	100.93189				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76(On 21/12/2026 Spot Bond					0.00000	102.09321				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	101.99869				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			10.84384	10.84384	10.84384	103.84760				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	99.73188				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			11.39500	11.39500	11.39500	102.82080				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	101.01443				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.92706				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.92803				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	101.86243				0.00	0	
Total ASN808 SPOT										0.00	0	

Contract 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 ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.81962				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.75138				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.42052				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.83129				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	81.91376				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.47630				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.32126				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.30351				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.59094				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.43730				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.43730				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.01459				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	102.10070				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	101.20696				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.20060				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	101.20060				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	101.16272				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	89.47897				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 29/04/2025 Spot Bond					0.00000	101.00061				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.99575				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	102.05603				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	102.09931				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.21984				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 19/01/2027 Spot Bond					0.00000	101.37087				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.92270				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	91.24771				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	99.10594				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.94487				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.94487				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	99.95064				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.80742				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	99.80742				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	102.01218				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.93601				0.00	0	
Total ASN872 SPOT										0.00	0	

Contract 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 ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	102.33619				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	102.31464				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.94281				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.34797				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.92106				0.00	0	100,000,00
Total ASN887 SPOT										0.00	0	100,000,00
Total For ASN887										0.00	0	100,000,00
ASN88: On 15/09/2028 Spot Bond					0.00000	99.76690				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			12.29000	103.65865	12.29000	103.62450				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	91.36340				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.98012				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	102.03439				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.22354				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.22725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	100.22354				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.21984				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	100.22169				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.22447				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	100.22169				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	100.22447				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	93.55380				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	87.12470				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	102.22826				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	104.97850				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	102.39013				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93 On 31/01/2030 Spot Bond					0.00000	100.96298				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	102.25007				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	102.17033				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94 On 20/12/2025 Spot Bond					0.00000	102.09899				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	102.49785				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	102.03987				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	102.05603				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	100.21984				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	101.01928				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	102.35782				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	102.11623				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	101.99144				0.00	0	
Total ASN955 SPOT										0.00	0	

Contract 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 ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	101.91971				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	120.30150				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	102.46554				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	102.03452				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97 On 24/01/2025 Spot Bond					0.00000	86.60207				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97 On 31/01/2028 Spot Bond					0.00000	101.05329				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	102.16386				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98 On 02/04/2029 Spot Bond					0.00000	101.62753				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98 On 14/02/2026 Spot Bond					0.00000	78.94942				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98 On 15/02/2028 Spot Bond					0.00000	100.58754				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98 On 17/08/2023 Spot Bond					0.00000	100.43816				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	100.49388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	102.10417				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	102.02142				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	102.57674				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.34966				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.29148				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	100.22004				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.30000	100.18180	8.30000	100.15967				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.88433				0.00	800,000,000	7,490,000,000
Total BAW34 SPOT										0.00	800,000,000	7,490,000,000
Total For BAW34										0.00	800,000,000	7,490,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	101.00528				0.00	0	8,800,000,000
Total BAW36 SPOT										0.00	0	8,800,000,000
Total For BAW36										0.00	0	8,800,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	101.39922				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.92534				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW39 On 26/05/2026 Spot Bond					0.00000	100.23298				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.51838				0.00	0	1,060,000,00
Total BAWGL1 SPOT										0.00	0	1,060,000,00
Total For BAWGL1										0.00	0	1,060,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	100.75522				0.00	0	19,500,000,00
Total BAWGL2 SPOT										0.00	0	19,500,000,00
Total For BAWGL2										0.00	0	19,500,000,00
BAYA7 On 31/03/2026 Spot Bond			13.04000	13.04000	13.04000	100.24504				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	101.70218				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	102.21358				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	102.40035				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	102.38116				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.45796				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	103.80168				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 On 30/06/2024 Spot Bond					0.00000	101.09507				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	102.42378				0.00	0	
Total BAYA90 SPOT										0.00	0	

Contract 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 BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	102.24380				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	102.28942				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	102.24323				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	102.89862				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	102.22492				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	101.53646				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	102.38245				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9 On 30/09/2023 Spot Bond					0.00000	102.38143				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9 On 30/09/2027 Spot Bond					0.00000	102.31710				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.61206				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.68615				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	102.65861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.61249				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	102.59429				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	102.61206				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.61249				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	102.70471				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030 On 18/04/2028 Spot Bond			10.14500	10.14500	10.14500	93.46426				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.89188				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.64733				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.68724				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.14820				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.64367				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX40 On 16/09/2033 Spot Bond					0.00000	78.03766				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.98321				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.65046				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.05209				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.66815				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.62479				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.14394				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.24897				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.84689				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.81000	100.47912	9.81000	100.45324				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.15551				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.25928				0.00	0	
Total BID15 SPOT										0.00	0	

Contract 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 BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.75591				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.79477				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.09890				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.58903				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.92200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	76.77900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.37800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.26700				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.16600				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.16760				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	99.78315				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	100.43106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	100.44628				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.51094				0.00	0	1,000,000,00
Total BPPF13 SPOT										0.00	0	1,000,000,00
Total For BPPF13										0.00	0	1,000,000,00
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.72363				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.38322				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.46540				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.84250				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.40085				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	101.54974				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	101.35993				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	102.23332				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF31 On 10/05/2024 Spot Bond					0.00000	100.60919				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.78315				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.96686				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	102.27093				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	102.22475				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.20442				0.00	400,000,000	200,000,000
Total CBL29 SPOT										0.00	400,000,000	200,000,000
Total For CBL29										0.00	400,000,000	200,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	100.83108				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.44645				0.00	400,000,000	200,000,000
Total CBL31 SPOT										0.00	400,000,000	200,000,000
Total For CBL31										0.00	400,000,000	200,000,000
CCT01 On 23/06/2023 Spot Bond			9.64000	105.86560	9.64000	105.83776				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.84000	101.54485	9.84000	101.51806				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.44000	103.67868	10.44000	103.65001				0.00	0	318,300,000
Total CCT03 SPOT										0.00	0	318,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT03										0.00	0	318,300,00
CCT04 On 17/07/2027 Spot Bond			11.53000	11.53000	11.53000	101.50408				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.11617				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.31961				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.40651				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.46557				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	102.18082				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.30608				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.31945				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	102.17554				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.82500	102.05817	10.82500	102.02894				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.90396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.96878				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			12.13000	101.10855	12.13000	101.07619				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.45500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.73500	161.69162	6.73500	161.60722				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.86500	156.42612	8.86500	156.33562				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			10.47000	102.14108	10.47000	102.11276				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	100.98940				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.61978				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.52100				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	99.77370				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 25/11/2024 Spot Bond					0.00000	99.55093				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN527 On 21/02/2024 Spot Bond					0.00000	100.75962				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.81763				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	102.15338				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.35152				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			11.37000	102.13924	11.37000	102.10804				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	101.26000				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.77709				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.50256				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	153.44700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.06919				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.84000	100.75868	10.84000	100.72930				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.89000	100.59824	10.89000	100.56926				0.00	0	
Total CLN547 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.98000	99.02226	10.98000	98.99350				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			11.03000	11.03000	11.03000	318.42127				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.58540				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.64080				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.32085				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.60601				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	148.90700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.67648				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			11.34000	98.20779	11.34000	98.25497				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.84000	99.31113	10.84000	99.28265				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.87682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.41039				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.31320				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.65107				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			11.07000	98.45013	11.07000	98.42131				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.66176				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.65325				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.77829				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	102.28256				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.31742				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.80267				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.68264				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	99.63256				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.32784				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.36244				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.42231				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	102.80085				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	102.03721				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.12868				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.28541				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.15500	158.59107	5.15500	126.75886				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.55111				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.88432				0.00	0	
Total CLN595 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.31711				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			10.31000	10.31000	10.31000	98.81587				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.74077				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.86773				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	102.03721				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	102.03721				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.89500	9.89500	9.89500	101.68920				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.77651				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.13425				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.79991				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.37830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.36498				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.11372				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.06426				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.29350				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	95.25400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	103.26599				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	100.23258				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.98257				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN621 On 28/10/2024 Spot Bond					0.00000	101.30704				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 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	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.49030				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.54165				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			14.03000	58.24742	14.03000	76.65517				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.56219				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			11.54000	98.96373	11.54000	98.93306				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.48877				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.53122				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.76749				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.70922				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.40660				0.00	0	
Total CLN635 SPOT										0.00	0	

Contract 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 CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.35592				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.48724				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.63620				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.51780				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.27887				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.35721				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	102.01342				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.01664				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	102.01558				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.58325				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.20019				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.48724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.48724				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 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	
CLN654 On 22/03/2030 Spot Bond					0.00000	94.54100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	102.31488				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.07744				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.43919				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	102.10800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	122.83800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	148.56300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	104.95313				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	100.55441				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.09235				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.52289				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.67548	164.39832	5.67548	133.53618				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.67548	164.39832	5.67548	133.53704				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.53052				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.55085				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.98849				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	102.03051				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.93407				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.96770				0.00	0	
Total CLN684 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.78766				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	102.19853				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	102.19829				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	104.07381				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.77415				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	102.02026				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.61762				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.40833				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.93108				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.23765				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.93635				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.88328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.95729				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.56102				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.41225				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.99044				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	84.32737				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	84.56605				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	99.83554				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.58833				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.99884				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.99884				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.99884				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.38274				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	99.87231				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.39655				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.71367				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.16011				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.41202				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.89593				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.89593				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.89593				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.91693				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.91693				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.91693				0.00	0	
Total CLN729 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.86663				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	86.88526				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	87.51146				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	102.01997				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.87097				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	96.68124				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	102.20345				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.50769				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	111.73200				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	95.46972				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.48215				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	102.11740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.06499				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	95.87100				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.22239				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.22638				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	102.02019				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.00469				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	99.58567				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.00221				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.66122				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.43815				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.58202				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.35081				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.94317				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.70537				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.13437				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.19293				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.58202				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.08156				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	98.12800				0.00	0	
Total CLN769 SPOT										0.00	0	

Contract 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 CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.11092				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	84.14424				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	89.24785				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.56510				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.03057				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.90000	5.90000	5.90000	106.76103				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.21054				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	100.23649				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.91249				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.91735				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	103.14405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.94162				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.95230				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	102.01218				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	102.01218				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	112.90822				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.74089				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.00974				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.53100				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.00974				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.75483				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.00974				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN796 On 31/03/2026 Spot Bond					0.00000	102.01225				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.00974				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.00991				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.01426				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.01426				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.22069				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.59161				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.71420				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.92026				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.01923				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.22176				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.95133				0.00	0	
Total CLN808 SPOT										0.00	0	

Contract 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 CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			10.14500	93.48954	10.14500	93.46426				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.91483				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN81 On 21/07/2025 Spot Bond					0.00000	100.52100				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.00974				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	101.00998				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	101.01923				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	100.91249				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.00974				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.00998				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	102.01227				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.00998				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.00998				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.00958				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.00998				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.57476				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.00974				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	98.90844				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.18763				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.00958				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			10.40000	10.40000	10.40000	97.42206				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.21968				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN835 On 31/08/2026 Spot Bond					0.00000	100.21984				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.21984				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.21974				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	102.01225				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	102.04094				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.35900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	97.79200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.91700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	99.99976				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	102.01227				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	102.01225				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	102.01185				0.00	0	
Total CLN849 SPOT										0.00	0	

Contract 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 CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	101.07308				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	102.28125				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.05603				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	102.14656				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.28232				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.32542				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85 On 23/09/2026 Spot Bond					0.00000	102.19548				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85 On 06/08/2023 Spot Bond					0.00000	101.36994				0.00	0	890,000,00
Total CLN857 SPOT										0.00	0	890,000,00
Total For CLN857										0.00	0	890,000,00
CLN85 On 28/02/2024 Spot Bond			100.00000		0.00000	85.45600				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	101.00998				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	102.16380				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	102.03448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	99.94469				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	102.44500				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.11000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	94.07900				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.11155				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	88.68273				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.89323				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.90281				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.89795				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.00230				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.21968				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN874 On 20/06/2027 Spot Bond					0.00000	102.08837				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.23838				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.23838				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.89113				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.74077				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.73193				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.35826				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.88821				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	85.13704				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	83.94167				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	83.94167				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	83.76456				0.00	0	
Total CLN886 SPOT										0.00	0	

Contract 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 CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.91211				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.93000	5.93000	5.93000	126.11823				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	103.28002				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	102.27162				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	102.15955				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.00998				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	102.10330				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	100.21968				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	102.01218				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	101.66118				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	94.53900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	66.30910				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	65.82046				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			12.48500	12.48500	12.48500	104.30227				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.65600				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.92500	11.92500	11.92500	99.88772				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	99.74872				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	102.41155				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	102.25654				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.82732				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	99.13100				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN91(On 20/06/2024 Spot Bond					0.00000	102.27178				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.12544				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	101.00941				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	102.25008				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	96.77800				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	102.62685				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	100.86400				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	100.14671				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	102.04746				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	100.21991				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	100.21991				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.21977				0.00	0	
Total CLN921 SPOT										0.00	0	

Contract 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 CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.21977				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	102.63587				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	102.47712				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	102.40083				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	102.42237				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	102.41160				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	101.00941				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN929 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	96.52270				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	102.15932				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			13.48000	13.48000	13.48000	101.07836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.75318				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	98.53000				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	98.22800				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.72902				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	102.34890				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	102.26378				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.47551				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.65438				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	101.26682				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN945 On 20/06/2028 Spot Bond					0.00000	101.46630				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.22636				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond					0.00000	101.30370				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN948 On 20/06/2030 Spot Bond					0.00000	101.17153				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.05979				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN950 On 20/06/2028 Spot Bond					0.00000	100.95264				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN951 On 31/03/2026 Spot Bond					0.00000	100.56679				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN952 On 23/09/2026 Spot Bond					0.00000	100.47428				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.45300				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN957 On 20/06/2028 Spot Bond					0.00000	100.17293				0.00	0	
Total CLN957 SPOT										0.00	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 CLN957									0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	100.15184			0.00	0	
Total CLN958 SPOT									0.00	0	
Total For CLN958									0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	100.14509			0.00	0	
Total CLN959 SPOT									0.00	0	
Total For CLN959									0.00	0	
COJ05 On 05/06/2023 Spot Bond			11.59000	99.90483	11.59000	99.93653			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			12.13000	103.60098	12.13000	103.56746		19,528,062,740,000.00	1,609,898,000	402,474,500	
Total COJ08 SPOT								19,528,062,740,000.00	1,609,898,000	402,474,500	
Total For COJ08								19,528,062,740,000.00	1,609,898,000	402,474,500	
COJG0 On 09/06/2024 Spot Bond			12.25000	98.07372	12.25000	98.04169		0.00	0		
Total COJG01 SPOT								0.00	0		
Total For COJG01								0.00	0		
COT02 On 03/04/2028 Spot Bond			13.90000	89.10972	13.90000	89.07701		0.00	0		
Total COT02 SPOT								0.00	0		
Total For COT02								0.00	0		
COT03 On 05/06/2028 Spot Bond			12.49000	89.06617	12.49000	89.03670		0.00	0		
Total COT03 SPOT								0.00	0		
Total For COT03								0.00	0		
DSY02 On 21/11/2024 Spot Bond					0.00000	101.35894		0.00	0		
Total DSY02 SPOT								0.00	0		
Total For DSY02								0.00	0		
DSY03 On 21/11/2024 Spot Bond			11.24000	11.24000	11.24000	99.45129		0.00	0		
Total DSY03 SPOT								0.00	0		
Total For DSY03								0.00	0		
DSY04 On 21/08/2026 Spot Bond					0.00000	101.11622		0.00	0		
Total DSY04 SPOT								0.00	0		
Total For DSY04								0.00	0		
DSY05 On 21/08/2023 Spot Bond					0.00000	100.58270		0.00	0		
Total DSY05 SPOT								0.00	0		
Total For DSY05								0.00	0		
DSY06 On 21/05/2027 Spot Bond					0.00000	101.09580		0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.36018				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.61837				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.91321				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	99.82703				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	99.82388				0.00	0	7,500,000,00
Total DTF004 SPOT										0.00	0	7,500,000,00
Total For DTF004										0.00	0	7,500,000,00
DV24 On 18/02/2024 Spot Bond			10.24000	102.55487	10.24000	102.52659				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	102.91710	9.69000	102.89021				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.91710	9.69000	102.89021				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.44000	97.33941	11.44000	97.30951				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.70000	96.51521	11.70000	96.48489				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.03936	10.10000	103.01131				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.03936	10.10000	103.01131				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.60911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.80057				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.50814				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.77593				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.08510				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.97658				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	100.31146				0.00	400,000,000	400,000.00
Total DVFB25 SPOT										0.00	400,000,000	400,000.00
Total For DVFB25										0.00	400,000,000	400,000.00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.44855				0.00	17,981,736,000	4,495,434.00
Total DVFB26 SPOT										0.00	17,981,736,000	4,495,434.00
Total For DVFB26										0.00	17,981,736,000	4,495,434.00
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.74901				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.11856				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.75132				0.00	0	300,000.00
Total DVFB30 SPOT										0.00	0	300,000.00
Total For DVFB30										0.00	0	300,000.00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.76205				0.00	0	366,719.70
Total DVFB31 SPOT										0.00	0	366,719.70
Total For DVFB31										0.00	0	366,719.70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.29510				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	103.07285				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.01000	117.01557	6.01000	116.95708				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.89500	101.02382	5.89500	100.97337				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	152.10875	2.25000	152.04780				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.01500	157.76149	5.01500	157.68680				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.04000	141.97439	5.04000	141.90704				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.03000	137.79474	5.03000	137.72912				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.83000	119.36371	5.83000	119.30451				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.76500	104.93656	5.76500	104.88453				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	152.10875	2.25000	152.04780				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	207.61093				0.00	0	
Total ELN001 SPOT										0.00	0	

Contract 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 ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	204.23974				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	191.32491				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	159.22313				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	158.16037				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	153.84563				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	143.04944				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	137.63127				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	139.80138				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	115.86768				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	108.21932				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	125.72763				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.55000	99.67948	11.55000	99.64906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.75000	13.75000	13.75000	90.83912				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.80000	13.80000	13.80000	94.09542				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.64000	11.64000	11.64000	103.30973				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.64000	11.64000	11.64000	102.28498				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.57000	13.57000	13.57000	97.38110				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.73000	12.73000	12.73000	99.65271				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			16.07000	16.07000	16.07000	93.29344				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.10071				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.02833				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.88658				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.99975				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.24208				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	99.86550				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.65982				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.62977				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	99.82294				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.54804				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.98330				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.16199				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.89835				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.90179				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract 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 EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.45922				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.94957				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	100.59510				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT012 On 11/11/2025 Spot Bond					0.00000	100.62280				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT013 On 11/11/2027 Spot Bond					0.00000	101.12488				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.49954				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.51664				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.50800				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.52510				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.50832				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.52313				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.50536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.51642				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.52768				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.53612				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.44000	95.23064	10.44000	95.20416			2,692,066,752,000.00		257,860,800	3,034,058,60
Total ES26 SPOT									2,692,066,752,000.00		257,860,800	3,034,058,60
Total For ES26									2,692,066,752,000.00		257,860,800	3,034,058,60
ES26/R On 02/04/2026 Spot Bond			7.85000	101.41952	7.85000	101.39818			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	
ES33 On 15/09/2033 Spot Bond			12.98500	71.06728	13.14000	70.37357			1,054,958,534,000.00		81,244,400	1,019,614,10
Total ES33 SPOT									1,054,958,534,000.00		81,244,400	1,019,614,10
Total For ES33									1,054,958,534,000.00		81,244,400	1,019,614,10
ES33/R On 15/09/2033 Spot Bond			7.50000	101.71519	7.50000	101.69484			0.00		0	
Total ES33/R209 SPOT									0.00		0	
Total For ES33/R209									0.00		0	
ES42 On 25/04/2042 Spot Bond			13.28000	68.17979	13.43000	67.41890			674,948,032,000.00		50,824,400	324,807,90
Total ES42 SPOT									674,948,032,000.00		50,824,400	324,807,90
Total For ES42									674,948,032,000.00		50,824,400	324,807,90
ES42/R On 25/04/2042 Spot Bond			8.50000	101.00577	8.50000	100.98279			0.00		0	
Total ES42/R214 SPOT									0.00		0	
Total For ES42/R214									0.00		0	
ETK001 On 03/06/2032 Spot Bond			12.56000	12.56000	12.56000	94.67275			0.00		0	
Total ETK001 SPOT									0.00		0	
Total For ETK001									0.00		0	
ETK002 On 03/06/2037 Spot Bond			15.33500	15.33500	15.33500	88.02484			0.00		0	
Total ETK002 SPOT									0.00		0	
Total For ETK002									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	100.55474				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.55691				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.89836				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.78113				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.36006				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.92037				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.58445				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.17195				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.37545				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.37978				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.04084				0.00	120,607,000	1,330,000,00
Total FRB24 SPOT										0.00	120,607,000	1,330,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRB24										0.00	120,607,000	1,330,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.52507				0.00	1,000,000,000	1,000,000,000
Total FRB25 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRB25										0.00	1,000,000,000	1,000,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.84861				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			10.22000	100.06029	10.22000	100.03304				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.65015				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.19275				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			10.14000	96.26569	10.14000	96.23968				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.05939				0.00	53,530,596,800	13,382,649,200
Total FRB31 SPOT										0.00	53,530,596,800	13,382,649,200
Total For FRB31										0.00	53,530,596,800	13,382,649,200
FRB32 On 28/09/2027 Spot Bond					0.00000	102.77917				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	103.02125				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.30844				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.13419				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB123 On 07/12/2023 Spot Bond			4.12000	328.48705	4.12000	328.33938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.48500	4.48500	4.48500	167.43424				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.86000	216.08297	4.86000	215.98136				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.27000	5.27000	5.27000	115.56450				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.85000	5.85000	5.85000	224.71565				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.79500	96.31679	5.79500	96.26910				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.88000	95.52086	5.88000	95.47318				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			10.12000	10.12000	10.12000	87.30446				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			10.12000	10.12000	10.12000	86.31539				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.33500	5.33500	5.33500	165.20078				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	100.05765				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	102.52389				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	101.00296				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	102.03220				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.79619				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.56495				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.57114				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	102.57414				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	101.75760				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.22376				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.01923				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.79054				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.98071				0.00	0	
Total FRC309 SPOT										0.00	0	

Contract 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 FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	102.15960				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	102.29334				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	98.56204				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	102.27115				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.03733				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	102.14236				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	97.49777				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	102.39700				0.00	0	100,000,00
Total FRC323 SPOT										0.00	0	100,000,00
Total For FRC323										0.00	0	100,000,00
FRC32 On 20/06/2026 Spot Bond					0.00000	102.17446				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.67004				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.70746				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.39651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 07/12/2023 Spot Bond					0.00000	100.12080				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.50317				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	102.56903				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.97798				0.00	16,710,000,000	16,710,000,000
Total FRC343 SPOT										0.00	16,710,000,000	16,710,000,000
Total For FRC343										0.00	16,710,000,000	16,710,000,000
FRC343 On 20/12/2025 Spot Bond					0.00000	101.01571				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.73263				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.16903				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.09027				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.03425				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.21078				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 31/07/2023 Spot Bond					0.00000	101.13163				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 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	101.11087				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.10949				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.11759				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.11714				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.05255				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	101.79087				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.84046				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.47874				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.73749				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	89.25871				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.21930				0.00	0	
Total FRC368 SPOT										0.00	0	

Contract 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 FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.13514				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.27808				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	89.59321				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	86.58558				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	86.44263				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	102.02797				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	102.24267				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	99.28505				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.52569				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.52569				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.49852				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.49852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.14912				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 11/11/2024 Spot Bond					0.00000	100.72128				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	102.04665				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.12597				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.22735				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond					0.00000	101.45742				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.28840				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.36429				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	100.28906				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			13.13000	13.13000	13.13000	96.61821				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.76917				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/05/2026 Spot Bond					0.00000	88.96335				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			20.24000	20.24000	20.24000	85.04482				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			12.13000	12.13000	12.13000	101.28828				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.92413				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.59580				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	99.54514				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			14.94000	14.94000	14.94000	95.11552				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	101.12600				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.23668				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.24051				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.02582				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.22954				0.00	0	
Total FRC415 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	102.68605				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	100.23594				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.23217				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 27/09/2028 Spot Bond					0.00000	102.28125				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	102.32041				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	102.32041				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.22399				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 30/09/2027 Spot Bond					0.00000	102.01223				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	102.10469				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	102.25862				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/08/2027 Spot Bond					0.00000	100.21995				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	101.12593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.21995				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.22923				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.35924				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	102.23923				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.83593				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.83008				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.22180				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.22180				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	102.31472				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	102.20170				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.03986				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44(O)n 31/08/2027 Spot Bond					0.00000	100.21995				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44(O)n 15/03/2028 Spot Bond					0.00000	102.45957				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	100.21995				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	100.22180				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(O)n 20/12/2030 Spot Bond					0.00000	102.33618				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45(O)n 28/06/2026 Spot Bond					0.00000	101.77300				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45(O)n 28/10/2023 Spot Bond					0.00000	101.03986				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45(O)n 29/10/2025 Spot Bond					0.00000	101.02906				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45(O)n 20/06/2028 Spot Bond					0.00000	102.06682				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45(O)n 21/01/2030 Spot Bond					0.00000	101.26905				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45(O)n 18/04/2028 Spot Bond					0.00000	101.47307				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45(O)n 16/11/2027 Spot Bond					0.00000	100.53882				0.00	0	
Total FRC457 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC457										0.00	0	
FRC457 On 20/12/2029 Spot Bond					0.00000	102.21765				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC458 On 31/07/2025 Spot Bond					0.00000	101.20666				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC459 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC460 On 30/04/2025 Spot Bond					0.00000	101.20078				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC461 On 30/04/2026 Spot Bond					0.00000	101.12601				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC462 On 20/04/2032 Spot Bond					0.00000	101.42456				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC463 On 20/03/2026 Spot Bond					0.00000	101.88604				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC464 On 06/11/2024 Spot Bond					0.00000	100.75028				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC465 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC466 On 20/12/2023 Spot Bond					0.00000	100.56536				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC467 On 31/08/2027 Spot Bond					0.00000	100.21065				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC468 On 31/01/2028 Spot Bond					0.00000	100.51641				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC470 On 31/07/2023 Spot Bond			10.03000	272.30122	10.03000	103.69799				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC471 On 20/04/2027 Spot Bond					0.00000	101.14083				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC472 On 30/04/2027 Spot Bond					0.00000	101.14083				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC473 On 31/07/2023 Spot Bond					0.00000	101.10929				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC474 On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC475 On 31/07/2023 Spot Bond			5.60200	5.60200	5.60200	100.62675				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.38000	109.49915	5.38000	109.44624				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.64500	116.39402	5.64500	116.33668				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.04185				0.00	0	200,000,00
Total FRJ23 SPOT										0.00	0	200,000,00
Total For FRJ23										0.00	0	200,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.88156				0.00	7,403,990,800	2,442,030,00
Total FRJ24 SPOT										0.00	7,403,990,800	2,442,030,00
Total For FRJ24										0.00	7,403,990,800	2,442,030,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.41284				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.63309				0.00	0	2,000,000,00
Total FRJ26 SPOT										0.00	0	2,000,000,00
Total For FRJ26										0.00	0	2,000,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.27985				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.83027				0.00	0	2,000,000,00
Total FRJ27S SPOT										0.00	0	2,000,000,00
Total For FRJ27S										0.00	0	2,000,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.56252				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.61545				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.61733				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	102.21383				0.00	0	1,196,500,00
Total FRJ30 SPOT										0.00	0	1,196,500,00
Total For FRJ30										0.00	0	1,196,500,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.73353				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.84932				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.21800	5.21800	5.21800	102.19748				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.72500	5.72500	5.72500	115.27302				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.90458				0.00	0	
Total FRS103 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.75500	114.93412	5.75500	114.87716				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.73000	227.11584	5.73000	227.00380				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			6.07500	110.81040	6.07500	110.75453				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.73000	5.73000	5.73000	227.00380				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			5.23500	165.54122	5.23500	165.46149				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	117.67607	3.70500	117.62425				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.69500	115.72770	5.69500	115.67053				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.85000	224.82727	5.85000	224.71565				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.85000	224.82727	5.85000	224.71565				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.41500	167.69702	4.41500	167.61994				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.93000	223.31676	5.93000	223.20542				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.89500	113.10769	5.89500	113.05122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.19000	212.96694	5.19000	212.86492				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.64500	103.89787	6.64500	103.84391				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.40000	211.01100	5.40000	210.90874				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.46000	210.45597	5.46000	210.35365				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.44000	213.96578	6.44000	213.85621				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.59500	104.48295	6.59500	104.42881				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.89500	5.89500	5.89500	113.05122				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.68500	113.92977	5.68500	115.80338				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.27000	212.21935	5.27000	212.11724				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.21000	218.12404	6.21000	218.01367				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.40000	211.01100	5.40000	210.90874				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS143 On 31/03/2028 Spot Bond			5.40000	211.01100	5.40000	210.90874				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.80100	216.64561	4.80100	216.54408				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.18500	165.67163	5.18500	165.59204				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.75000	207.79700	5.75000	207.69436				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.79000	207.43330	5.79000	207.33063				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.15500	165.74993	5.15500	165.67044				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.26500	212.26599	5.26500	212.16389				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.80000	5.80000	5.80000	207.23980				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.29602				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	102.05807				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.91867				0.00	0	
Total FRS182 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	199.60457				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	158.50069				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	230.96259				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	262.94731				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.75423				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.82100				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.64437				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.34206				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.41530				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.45813				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	102.26835				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.97798				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.58063				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	98.70635				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.75739				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	71.63046				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	99.92525				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	116.85932				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.74023				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	101.62041				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.01842				0.00	0	
Total FRS255 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	139.22307				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	102.42228				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.22794				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.98993				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	141.88309				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.99925				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.99178				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	102.31354				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	102.45727				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	101.74475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	102.06772				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			11.44500	11.44500	11.44500	92.76991				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.44500	11.44500	11.44500	92.76991				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.09229				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.04192				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	95.94741				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 09/05/2025 Spot Bond					0.00000	118.00482				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.53414				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS305 On 06/07/2023 Spot Bond					0.00000	101.65497				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.12601				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.22039				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	113.00341				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			10.64000	10.64000	10.64000	102.13894				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	102.13572				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	100.18494				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.90909				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.04915				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	102.01213				0.00	0	
Total FRS316 SPOT										0.00	0	

Contract 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 FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	94.84727				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS317 On 17/11/2023 Spot Bond			5.35000	5.35000	5.35000	99.70780				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS318 On 26/04/2024 Spot Bond					0.00000	92.49994				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS320 On 13/05/2024 Spot Bond					0.00000	107.33316				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS321 On 16/05/2028 Spot Bond					0.00000	92.47374				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS322 On 20/11/2023 Spot Bond					0.00000	96.18521				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS323 On 31/07/2023 Spot Bond			9.56450	285.47270	9.56450	100.58560				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.73000	285.63047	9.73000	100.59410				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.39000	103.71601	9.39000	100.57662				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.48000	103.74723	9.48000	100.58125				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.44000	103.73335	9.44000	100.57919				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	105.31499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS33(On 01/06/2030 Spot Bond					0.00000	100.17547				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS33(On 31/03/2026 Spot Bond					0.00000	100.17485				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS33(On 30/04/2026 Spot Bond					0.00000	100.17747				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS33(On 07/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,000,000.00
Total FRS333 SPOT										0.00	0	12,000,000.00
Total For FRS333										0.00	0	12,000,000.00
FRS36 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	328.92104				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.14000	330.06750	3.14000	329.92765				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.50000	3.50000	3.50000	329.34240				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.83500				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.59500	105.79260	5.59500	105.74060				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.22000	64.28541	5.22000	110.08831				0.00	0	80,000.00
Total FRS81 SPOT										0.00	0	80,000.00
Total For FRS81										0.00	0	80,000.00
FRS85 On 31/01/2025 Spot Bond			4.30500	4.30500	4.30500	167.91232				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	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
FRS87 On 31/01/2025 Spot Bond			4.58500	4.58500	4.58500	167.16942				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.56000	4.56000	4.56000	327.63124				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.92000	101.07722	9.92000	101.05033				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.99000	103.10799	9.99000	103.08023				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.26000	99.64676	10.26000	99.61953			4,284,454,932,000.00		417,588,200	8,212,649,200
Total FRX26 SPOT									4,284,454,932,000.00		417,588,200	8,212,649,200
Total For FRX26									4,284,454,932,000.00		417,588,200	8,212,649,200
FRX27 On 07/03/2027 Spot Bond			10.57000	101.39121	10.57000	101.36283				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.78000	101.14147	10.78000	101.11214				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.43000	95.74253	11.43000	95.71313				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.66000	91.98737	11.66000	91.95858			145,502,808,000.00		12,478,800	571,752,300
Total FRX31 SPOT									145,502,808,000.00		12,478,800	571,752,300
Total For FRX31									145,502,808,000.00		12,478,800	571,752,300
FRX32 On 31/03/2032 Spot Bond			11.74000	95.35924	11.74000	95.32953				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			13.06500	64.84871	13.06500	64.82628				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.44508				0.00	0	232,861,800
Total FS6A3 SPOT										0.00	0	232,861,800

Contract 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 FS6A3										0.00	0	232,861,80
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.34230				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.33146				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.56681				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.34095				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.13643				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.15593				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.29678				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.49602				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.26833				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.27948				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.35591				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.87000	117.07152	4.87000	117.01636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.96806				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.94900	101.45240	9.94900	101.42571				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.82427				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.65000	102.61579	8.65000	102.59205				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.86856				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.56753				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.98930				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.68247				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.96568				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.46092				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.24566				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	101.53900				0.00	0	600,000,00
Total GRT32 SPOT										0.00	0	600,000,00
Total For GRT32										0.00	0	600,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	101.84626				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.02948				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.80203				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.74952				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	100.87194				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.74518				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.18887				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.99169				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.41749				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.66670				0.00	2,800,000,000	2,800,000,00
Total GRT48 SPOT										0.00	2,800,000,000	2,800,000,00
Total For GRT48										0.00	2,800,000,000	2,800,000,00
GRT49 On 10/06/2025 Spot Bond					0.00000	100.05209				0.00	0	
Total GRT49 SPOT										0.00	0	

Contract 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 GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.45425				0.00	0	2,500,000,00
Total GRT50 SPOT										0.00	0	2,500,000,00
Total For GRT50										0.00	0	2,500,000,00
GRT51 On 14/12/2029 Spot Bond					0.00000	99.81240				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	99.80476				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.70925				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.46426				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.63906				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			10.27000	10.27000	10.27000	101.00771				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.35060				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.07796				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.56413				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	101.50483				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	99.89371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.53738				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	102.01225				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	99.46236				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.24119				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.95085				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.71509				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	99.85800				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.24156				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.22506				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.92795				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.82522				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB17 On 05/04/2026 Spot Bond					0.00000	101.58570				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.62166				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.42000	328.00626	4.42000	327.85622				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.55000	4.55000	4.55000	330.59646				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.73500	96.27468	11.73500	96.24436				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.53000	76.18323	5.53000	110.60189				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			13.15000	80.75402	13.15000	80.72561			302,323,760,000.00	22,990,400	4,438,012,100	
Total HWAY34 SPOT									302,323,760,000.00	22,990,400	4,438,012,100	
Total For HWAY34									302,323,760,000.00	22,990,400	4,438,012,100	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.33247	100.00000	12.30487			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			13.21000	79.60132	13.21000	79.57319			0.00	0	4,590,000,000	
Total HWAY35 SPOT									0.00	0	4,590,000,000	
Total For HWAY35									0.00	0	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.32648	100.00000	12.29889			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		
I2025 On 31/01/2025 Spot Bond			3.67000	169.68796	3.73500	169.43823			784,275,763,794,000.00	213,699,118,200	453,478,308,400	
Total I2025 SPOT									14,275,763,794,000.00	213,699,118,200	453,478,308,400	
Total For I2025									14,275,763,794,000.00	213,699,118,200	453,478,308,400	
I2029 On 31/03/2029 Spot Bond			4.32500	121.62005	4.40000	121.07576			618,310,421,640,000.00	142,961,947,200	259,389,390,500	
Total I2029 SPOT									18,310,421,640,000.00	142,961,947,200	259,389,390,500	

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 For I2029									18,310,421,640,000.00	142,961,947,200	259,389,390,50
I2031 On 31/01/2031 Spot Bond			4.45000	101.12050	4.45000	101.07393			0.00	0	6,000,000,00
Total I2031 SPOT									0.00	0	6,000,000,00
Total For I2031									0.00	0	6,000,000,00
I2033 On 28/02/2033 Spot Bond			4.84000	114.64721	4.88000	114.20291			680,749,164,876,000.00	140,650,653,900	407,670,192,20
Total I2033 SPOT									10,749,164,876,000.00	140,650,653,900	407,670,192,20
Total For I2033									10,749,164,876,000.00	140,650,653,900	407,670,192,20
I2038 On 31/01/2038 Spot Bond			4.96000	126.00058	4.99500	125.42775			370,689,249,568,000.00	74,735,735,800	434,935,346,10
Total I2038 SPOT									10,689,249,568,000.00	74,735,735,800	434,935,346,10
Total For I2038									10,689,249,568,000.00	74,735,735,800	434,935,346,10
I2046 On 31/03/2046 Spot Bond			4.96000	109.42361	4.99500	108.77763			143,616,686,912,000.00	28,954,977,200	411,086,805,60
Total I2046 SPOT									13,616,686,912,000.00	28,954,977,200	411,086,805,60
Total For I2046									13,616,686,912,000.00	28,954,977,200	411,086,805,60
I2050 On 31/12/2050 Spot Bond			4.96000	111.25610	5.03000	109.88510			118,154,190,876,960.00	23,821,409,451	442,240,301,70
Total I2050 SPOT									18,154,190,876,960.00	23,821,409,451	442,240,301,70
Total For I2050									18,154,190,876,960.00	23,821,409,451	442,240,301,70
IBG01 On 07/02/2025 Spot Bond					0.00000	100.56823			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.35801			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.22000	328.32662	4.22000	328.17817			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.85807			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.62689			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.31001			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.35631			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.17288				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.04524				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.98197				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	102.00231				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.74067				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.24645				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.25337				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.39786				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.94250				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.55534				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.35353				0.00	7,973,975,200	1,993,493,800
Total IBL163 SPOT										0.00	7,973,975,200	1,993,493,800
Total For IBL163										0.00	7,973,975,200	1,993,493,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL167 On 18/05/2024 Spot Bond					0.00000	100.57155				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.59283				0.00	27,020,988,000	6,755,247,000
Total IBL168 SPOT										0.00	27,020,988,000	6,755,247,000
Total For IBL168										0.00	27,020,988,000	6,755,247,000
IBL177 On 19/07/2024 Spot Bond					0.00000	101.38742				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.27523				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.25768				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.42690				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.13213				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.55608				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.41273				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.96677				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.55884				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.89253				0.00	0	
Total IBL200 SPOT										0.00	0	

Contract 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 IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.56869				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.31021				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.94210				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.94373				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.94537				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.45668				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.44543				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	102.01570				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.88080				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.67297				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.59364				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			9.20000	9.20000	9.20000	98.54230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.61523				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.48329				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.26209				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	89.73325				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.94460				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.83700				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.83284				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.94633				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			10.10000	10.10000	10.10000	101.96813				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.73527				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.78302				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL235 On 04/07/2024 Spot Bond					0.00000	98.81810				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.18196				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.54068				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.27186				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.31754				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	103.18356				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.91198				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.94422				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.76173				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			11.00500	11.00500	11.00500	96.85627				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.51093				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.74052				0.00	0	
Total IBL247 SPOT										0.00	0	

Contract 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 IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			9.15000	101.51695	9.15000	101.42232				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.37620				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.72397				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.24335				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	99.97433				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	99.87533				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	99.78451				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.37104				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.83957				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.85911				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.69744				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.00198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.49277				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.50153				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.30777				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	99.94944				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			922,400,000,000,000.00	19,224,000,000	10,000,000,00	
Total IBL275 SPOT									2,400,000,000,000.00	19,224,000,000	10,000,000,00	
Total For IBL275									2,400,000,000,000.00	19,224,000,000	10,000,000,00	
IBL60 On 17/02/2024 Spot Bond			10.43000	102.99931	10.43000	102.97039			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	101.95942			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			10.68000	98.88962	10.68000	98.86166			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			12.10000	96.97929	12.10000	96.77605			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			11.24000	98.84368	11.24000	98.81415			0.00	0		
Total IDCG11 SPOT									0.00	0		
Total For IDCG11									0.00	0		
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.87659			0.00	0		
Total IDCG15 SPOT									0.00	0		
Total For IDCG15									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.06311				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.71590				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.70750				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.61227				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.96274				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.99000	98.21795	9.99000	98.19165				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.77133				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.42520				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.18994				0.00	31,048,667,200	7,912,166,800
Total INLV07 SPOT										0.00	31,048,667,200	7,912,166,800
Total For INLV07										0.00	31,048,667,200	7,912,166,800
INLV08 On 12/06/2026 Spot Bond					0.00000	103.69346				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.81986				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.03228				0.00	0	
Total INLV10 SPOT										0.00	0	

Contract 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 INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.99646			0.00	0	
Total INLV11 SPOT									0.00	0	
Total For INLV11									0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.88247			0.00	0	
Total INLV12 SPOT									0.00	0	
Total For INLV12									0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	102.08222			0.00	0	5,000,000,00
Total INLV13 SPOT									0.00	0	5,000,000,00
Total For INLV13									0.00	0	5,000,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	101.29833			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.93202			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.45865			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.70905			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	102.11528			0.00	0	
Total IPF34 SPOT									0.00	0	
Total For IPF34									0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.32814			0.00	0	
Total IPF35 SPOT									0.00	0	
Total For IPF35									0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.33209			0.00	0	
Total IPF36 SPOT									0.00	0	
Total For IPF36									0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.32211			0.00	0	
Total IPF37 SPOT									0.00	0	
Total For IPF37									0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.33015			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.33209				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	100.22569				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.35638				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.31809				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.19737				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.44083				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	102.01894				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.83742				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	0.00000				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.55210				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			9.37000	100.67191	9.37000	100.64659				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.00129				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.38000	102.36935	8.38000	102.34613				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.81749				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.42000	101.52407	9.42000	101.49843				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.84843				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			9.36000	101.50843	9.36000	101.48295				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.54009				0.00	0	
Total IVC204 SPOT										0.00	0	

Contract 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 IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.76110				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.60000	99.13815	9.60000	99.11275				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			10.29500	10.29500	10.29500	100.45907				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	103.24385				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.87804				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.43005				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			11.24000	11.24000	11.24000	100.87384				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.16707				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.61000	10.61000	10.61000	100.26406				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.27484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.58500	9.58500	9.58500	100.74811				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			10.21000	10.21000	10.21000	100.79334				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.25164				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	102.15955				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	102.14675				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.06789				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	102.18111				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.03532				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	102.15309				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	102.12722				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.03396				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC243 On 27/12/2023 Spot Bond					0.00000	101.68362				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	102.31804				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	102.07046				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				100.90183	0.00000	101.55228				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				100.90183	0.00000	101.79776				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	101.28191				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	101.07552				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			9.16000	9.16000	9.16000	100.60192				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.74000	11.74000	11.74000	100.00000				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.38829				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.17150				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVZ140 On 08/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.85391				0.00	0	
Total IVZ140 SPOT										0.00	0	

Contract 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 IVZ140										0.00	0	
IVZ142 On 06/06/2023 Spot Bond			8.90000	8.90000	8.90000	8.90000				0.00	0	
Total IVZ142 SPOT										0.00	0	
Total For IVZ142										0.00	0	
IVZ143 On 15/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.68402				0.00	0	
Total IVZ143 SPOT										0.00	0	
Total For IVZ143										0.00	0	
IVZ144 On 29/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.34595				0.00	0	
Total IVZ144 SPOT										0.00	0	
Total For IVZ144										0.00	0	
IVZ145 On 30/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.32189				0.00	0	
Total IVZ145 SPOT										0.00	0	
Total For IVZ145										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	102.30433				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.38577				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.02717				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.29555				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	102.07596				0.00	6,100,000,000	6,100,000,000
Total KAP018 SPOT										0.00	6,100,000,000	6,100,000,000
Total For KAP018										0.00	6,100,000,000	6,100,000,000
KAP019 On 28/07/2024 Spot Bond					0.00000	101.00741				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.78172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.65971				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.44410				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.20634				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.47357				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.66110				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.72178				0.00	4,000,000,000	4,000,000,000
Total KAP026 SPOT										0.00	4,000,000,000	4,000,000,000
Total For KAP026										0.00	4,000,000,000	4,000,000,000
KAP026 On 28/09/2027 Spot Bond					0.00000	101.74209				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.44253				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.44951				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.74000	110.87162	10.74000	110.84010				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.81343				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	102.29796				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.09764				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.34022				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.94679				0.00	0	300,000,00
Total LHC01 SPOT										0.00	0	300,000,00
Total For LHC01										0.00	0	300,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	102.13667				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.36463				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.37324				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.38185				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.78690				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	103.01061				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			15.43000	15.43000	15.43000	98.29860				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.44605				0.00	0	
Total MBF068 SPOT										0.00	0	

Contract 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 MBF068									0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	100.54137			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.84370			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.25572			0.00	0	4,000,000,00
Total MBF072 SPOT									0.00	0	4,000,000,00
Total For MBF072									0.00	0	4,000,000,00
MBF07 On 30/09/2025 Spot Bond					0.00000	101.79067			0.00	0	
Total MBF073 SPOT									0.00	0	
Total For MBF073									0.00	0	
MBF07 On 31/05/2024 Spot Bond					0.00000	100.17938			0.00	0	
Total MBF074 SPOT									0.00	0	
Total For MBF074									0.00	0	
MBF07 On 21/05/2026 Spot Bond					0.00000	100.18360			0.00	0	
Total MBF075 SPOT									0.00	0	
Total For MBF075									0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.93691			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.77863			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.51784			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.92691			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.72328			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.99000	9.99000	9.99000	106.07076			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.77349				0.00	0	90,000,00
Total MMIG06 SPOT										0.00	0	90,000,00
Total For MMIG06										0.00	0	90,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.84243				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.71101				0.00	797,397,600	199,349,40
Total MML01 SPOT										0.00	797,397,600	199,349,40
Total For MML01										0.00	797,397,600	199,349,40
MML02 On 10/12/2026 Spot Bond			10.66000	96.02850	10.66000	96.00109			861,059,368,000.00		80,774,800	20,193,70
Total MML02 SPOT									861,059,368,000.00		80,774,800	20,193,70
Total For MML02									861,059,368,000.00		80,774,800	20,193,70
MML03 On 15/03/2028 Spot Bond					0.00000	101.23064				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.89000	90.84273	10.89000	90.75842				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.91749				0.00	0	100,000,00
Total MML05 SPOT										0.00	0	100,000,00
Total For MML05										0.00	0	100,000,00
MML06 On 25/05/2029 Spot Bond			11.41000	94.43303	11.41000	94.40455				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.85222				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.48438				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN15 On 10/05/2024 Spot Bond					0.00000	101.10612				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.83829				0.00	0	400,000,00
Total MTN17 SPOT										0.00	0	400,000,00
Total For MTN17										0.00	0	400,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.14270				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.72968				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.22983				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.00800				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.14185				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.58500	97.73333	10.58500	97.70548				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.09559				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.32617				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.50951				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	104.05430				0.00	0	
Total MTN27 SPOT										0.00	0	

Contract 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 MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.33728				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.95696				0.00	0	2,046,600,00
Total MTN29 SPOT										0.00	0	2,046,600,00
Total For MTN29										0.00	0	2,046,600,00
MTN30 On 15/09/2028 Spot Bond					0.00000	101.28886				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.24656				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.69351				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.64453				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.07378				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.55966				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	100.38005				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	100.51538				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	100.37562				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	100.37574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.36164				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.33618				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	102.20710				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.47651				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.72426				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.39000	103.43997	10.39000	103.41098				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.50000	101.10121	11.50000	101.06999			1,828,063,000,000.00	158,962,000	39,740,500	
Total NAM04 SPOT									1,828,063,000,000.00	158,962,000	39,740,500	
Total For NAM04									1,828,063,000,000.00	158,962,000	39,740,500	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.12973				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.95445				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.05871				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.94786				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG07 On 15/12/2028 Spot Bond					0.00000	102.04635			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.84000	102.03221	9.84000	102.00558		4,526,400,000,000.00		460,000,000	230,000,000
Total NBK13A SPOT								4,526,400,000,000.00		460,000,000	230,000,000
Total For NBK13A								4,526,400,000,000.00		460,000,000	230,000,000
NBK16 On 12/02/2025 Spot Bond			9.93000	102.25735	9.93000	102.22998		0.00		0	2,000,000,000
Total NBK16A SPOT								0.00		0	2,000,000,000
Total For NBK16A								0.00		0	2,000,000,000
NBK17 On 22/04/2026 Spot Bond			10.27000	100.47530	10.27000	100.44781		0.00		0	
Total NBK17A SPOT								0.00		0	
Total For NBK17A								0.00		0	
NBK20 On 01/06/2026 Spot Bond			10.05000	100.97529	10.05000	100.94824		55,056,460,740,000.00		5,478,254,800	3,539,563,700
Total NBK20A SPOT								55,056,460,740,000.00		5,478,254,800	3,539,563,700
Total For NBK20A								55,056,460,740,000.00		5,478,254,800	3,539,563,700
NBK21 On 21/07/2027 Spot Bond			10.46500	104.56852	10.46500	104.53907		0.00		0	
Total NBK21A SPOT								0.00		0	
Total For NBK21A								0.00		0	
NBK23 On 19/11/2025 Spot Bond			9.11800	103.93634	9.11800	103.91116		0.00		0	
Total NBK23A SPOT								0.00		0	
Total For NBK23A								0.00		0	
NBK24 On 19/11/2027 Spot Bond			10.49000	102.13030	10.49000	102.10193		0.00		0	1,000,000,000
Total NBK24A SPOT								0.00		0	1,000,000,000
Total For NBK24A								0.00		0	1,000,000,000
NBK25 On 12/02/2025 Spot Bond					0.00000	101.96519		0.00		0	
Total NBK25B SPOT								0.00		0	
Total For NBK25B								0.00		0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.37584		0.00		0	
Total NBK26B SPOT								0.00		0	
Total For NBK26B								0.00		0	
NBK27 On 10/05/2026 Spot Bond			10.08500	103.49851	10.08500	103.47084		0.00		0	1,669,300,000
Total NBK27A SPOT								0.00		0	1,669,300,000
Total For NBK27A								0.00		0	1,669,300,000
NBK28 On 02/08/2023 Spot Bond			9.15000	103.57692	9.15000	103.55131		3,202,500,000,000.00		350,000,000	350,000,000
Total NBK28A SPOT								3,202,500,000,000.00		350,000,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK28A									3,202,500,000,000.00	350,000,000	350,000,000
NBK29 On 31/07/2026 Spot Bond			10.23000	104.39658	10.23000	104.36780			31,378,315,320,000.00	3,067,284,000	766,821,000
Total NBK29A SPOT									31,378,315,320,000.00	3,067,284,000	766,821,000
Total For NBK29A									31,378,315,320,000.00	3,067,284,000	766,821,000
NBK30 On 20/02/2024 Spot Bond			9.82000	102.69063	9.82000	102.66344			21,604,000,000,000.00	2,200,000,000	7,250,000,000
Total NBK30A SPOT									21,604,000,000,000.00	2,200,000,000	7,250,000,000
Total For NBK30A									21,604,000,000,000.00	2,200,000,000	7,250,000,000
NBK31 On 09/11/2023 Spot Bond			9.76000	100.56386	9.76000	100.53804			39,723,200,000,000.00	4,070,000,000	4,070,000,000
Total NBK31A SPOT									39,723,200,000,000.00	4,070,000,000	4,070,000,000
Total For NBK31A									39,723,200,000,000.00	4,070,000,000	4,070,000,000
NBK36 On 10/05/2026 Spot Bond					0.00000	103.20382			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK4 On 28/10/2024 Spot Bond					0.00000	84.58300			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40 On 31/07/2026 Spot Bond					0.00000	103.30621			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK43 On 20/02/2024 Spot Bond					0.00000	101.04335			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK46 On 15/08/2025 Spot Bond					0.00000	101.02677			0.00	0	0
Total NBK46B SPOT									0.00	0	0
Total For NBK46B									0.00	0	0
NBK47 On 15/02/2028 Spot Bond					0.00000	102.54781			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK49 On 09/11/2023 Spot Bond					0.00000	100.90608			0.00	0	0
Total NBK49B SPOT									0.00	0	0
Total For NBK49B									0.00	0	0
NBK50 On 09/11/2025 Spot Bond					0.00000	101.13914			0.00	0	0
Total NBK50B SPOT									0.00	0	0
Total For NBK50B									0.00	0	0
NBK52 On 21/02/2024 Spot Bond					0.00000	100.72099			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 NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.12170				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.49501				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.09779				0.00	9,000,000,000	9,000,000,000
Total NBKB56 SPOT										0.00	9,000,000,000	9,000,000,000
Total For NBKB56										0.00	9,000,000,000	9,000,000,000
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.03669				0.00	7,973,975,200	1,993,493,800
Total NBKB57 SPOT										0.00	7,973,975,200	1,993,493,800
Total For NBKB57										0.00	7,973,975,200	1,993,493,800
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.80915				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.48968				0.00	1,216,031,200	304,007,800
Total NBKB60 SPOT										0.00	1,216,031,200	304,007,800
Total For NBKB60										0.00	1,216,031,200	304,007,800
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.19062				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.37418				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.28195				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.69117				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.30379				0.00	0	100,000,000
Total NBKB65 SPOT										0.00	0	100,000,000
Total For NBKB65										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.34543				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.34843				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.92679				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.48500	101.67973	11.48500	101.64887				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	102.02393				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.14000	101.77093	11.14000	101.74096				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	102.03471				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	102.05178				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	102.07334				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.03728				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.03728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.37030				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.34339				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.69448				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.24439				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.74106				0.00	14,464,000,000	6,116,000,000
Total NGL08 SPOT										0.00	14,464,000,000	6,116,000,000
Total For NGL08										0.00	14,464,000,000	6,116,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.87925				0.00	38,080,915,200	9,520,228,800
Total NGL09 SPOT										0.00	38,080,915,200	9,520,228,800
Total For NGL09										0.00	38,080,915,200	9,520,228,800
NGL10 On 27/12/2026 Spot Bond					0.00000	101.84038				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.44274				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.47178				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.86448				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.04296				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ⁱ On 22/05/2025 Spot Bond					0.00000	102.46386				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 ⁱ On 05/08/2025 Spot Bond					0.00000	104.14535				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 ⁱ On 19/11/2025 Spot Bond					0.00000	104.74285				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 ⁱ On 08/09/2026 Spot Bond					0.00000	103.87718				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 ⁱ On 04/11/2026 Spot Bond					0.00000	101.02807				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 ⁱ On 27/12/2026 Spot Bond					0.00000	103.66181				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 ⁱ On 23/04/2027 Spot Bond					0.00000	102.23467				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 ⁱ On 10/12/2027 Spot Bond					0.00000	99.80962				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.51519				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	99.81363				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.14212				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	102.78221				0.00	0	
Total NHM019 SPOT										0.00	0	

Contract 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 NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.53829				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.39612				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	102.31559				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.35183				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	100.28024				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	100.31529				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	100.34117				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.90000	5.90000	5.90000	223.77033				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	216.84043				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.49000	4.49000	4.49000	167.42099				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.29000	5.29000	5.29000	115.44118				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.74500	5.74500	5.74500	115.00893				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.59500	4.59500	4.59500	167.14297				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.29284	3.45000	276.17338				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.39500	4.39500	4.39500	167.67307				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.41500	4.41500	4.41500	220.26755				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.56000	218.96146	4.56000	218.86025				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.64500	90.86449	5.64500	116.33667				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.75493				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	148.24866				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.77568				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN023 On 07/11/2025 Spot Bond					0.00000	99.24958				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.37101				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.77291				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.73020				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	96.54036				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.36706				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	97.22224				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.62536				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	102.10864				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	94.08757				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.77499				0.00	0	
Total NN057 SPOT										0.00	0	

Contract 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 NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.98905				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.86001				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	94.85783				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.16986				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.30837				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.00575				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	102.07605				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.80919				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	102.07605				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.20750				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	89.88535				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	102.07543				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.98327				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.52000	11.52000	11.52000	98.85898				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			11.04500	11.04500	11.04500	100.37764				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			11.07000	11.07000	11.07000	96.93174				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.34558				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.26958				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	155.57000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	143.93000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	158.56000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	156.04000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF017 On 21/09/2023 Spot Bond					0.00000	153.55493				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF025 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	
NNF042 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	
NNF046 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	
NNF080 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	
NNF081 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF089 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	
NNF092 On 17/08/2023 Spot Bond					0.00000	100.43759				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF095 On 13/06/2023 Spot Bond					0.00000	99.85717				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF096 On 20/06/2023 Spot Bond					0.00000	101.88890				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF097 On 20/06/2023 Spot Bond					0.00000	101.88890				0.00	0	
Total NNF097 SPOT										0.00	0	

Contract 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 NNF097									0.00	0	
NNF097 On 27/06/2023 Spot Bond					0.00000	101.62475			0.00	0	
Total NNF098 SPOT									0.00	0	
Total For NNF098									0.00	0	
NNF098 On 29/03/2028 Spot Bond					0.00000	101.84495			0.00	0	
Total NNF099 SPOT									0.00	0	
Total For NNF099									0.00	0	
NNF099 On 30/03/2028 Spot Bond					0.00000	101.81484			0.00	0	
Total NNF100 SPOT									0.00	0	
Total For NNF100									0.00	0	
NNF100 On 03/07/2023 Spot Bond					0.00000	101.50371			0.00	0	
Total NNF101 SPOT									0.00	0	
Total For NNF101									0.00	0	
NNF101 On 21/04/2028 Spot Bond					0.00000	101.30352			0.00	0	
Total NNF102 SPOT									0.00	0	
Total For NNF102									0.00	0	
NNF102 On 04/05/2028 Spot Bond					0.00000	100.92664			0.00	0	
Total NNF103 SPOT									0.00	0	
Total For NNF103									0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	122.15070			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	88.62132			0.00	0	95,679,80
Total NQ1A24 SPOT									0.00	0	95,679,80
Total For NQ1A24									0.00	0	95,679,80
NQ1A24 On 22/05/2054 Spot Bond					0.00000	100.39140			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A25 On 22/05/2055 Spot Bond					0.00000	96.69981			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	100.37105			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.37533			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.06211				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	93.66091				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.40097				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.38388				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.65005				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.33037				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			12.25000	100.26021	12.25000	100.22765				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.50169	100.00000	13.47181				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.34853				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.87637				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.37128				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC33 On 28/01/2027 Spot Bond					0.00000	100.98304				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.88973				0.00	0	1,300,000,00
Total NTC34 SPOT										0.00	0	1,300,000,00
Total For NTC34										0.00	0	1,300,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	100.07969				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.68322				0.00	1,000,000,000	3,000,000,00
Total NTC36 SPOT										0.00	1,000,000,000	3,000,000,00
Total For NTC36										0.00	1,000,000,000	3,000,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	101.40690				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.77854				0.00	0	1,000,000,00
Total NTC38 SPOT										0.00	0	1,000,000,00
Total For NTC38										0.00	0	1,000,000,00
NTC39 On 14/02/2028 Spot Bond					0.00000	100.53247				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.98397				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.41000	104.85911	9.41000	104.83292				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.89000	105.51911	9.89000	105.49143				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.44078				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.32931				0.00	0	490,000,00
Total OML12 SPOT										0.00	0	490,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For OML12										0.00	0	490,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	102.80243				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.58170				0.00	0	2,500,000,00
Total OML14 SPOT										0.00	0	2,500,000,00
Total For OML14										0.00	0	2,500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	100.97499				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.31183				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.02260				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	100.48952				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.72653				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.13306				0.00	0	18,000,000,00
Total PEP03 SPOT										0.00	0	18,000,000,00
Total For PEP03										0.00	0	18,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	102.04364				0.00	0	5,500,000,00
Total PEP04 SPOT										0.00	0	5,500,000,00
Total For PEP04										0.00	0	5,500,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	100.09660				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.02566				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.52117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.20431				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.19963				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.20254				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.58500	107.55704	9.74000	107.06688				383,777,542,226,500.00	3,065,600,160,900	3,175,526,848,300
Total R186 SPOT										3,777,542,226,500.00	065,600,160,900	175,526,848,300
Total For R186										3,777,542,226,500.00	065,600,160,900	175,526,848,300
R197 On 07/12/2023 Spot Bond			3.15000	330.05128	3.15000	329.91134				180,936,000,000,000.00	57,440,000,000	499,335,016,300
Total R197 SPOT										10,936,000,000,000.00	57,440,000,000	499,335,016,300
Total For R197										10,936,000,000,000.00	57,440,000,000	499,335,016,300
R202 On 07/12/2033 Spot Bond			4.88000	244.13989	4.90000	243.60754				2,709,455,056,000.00	555,216,200	61,092,192,900
Total R202 SPOT										2,709,455,056,000.00	555,216,200	61,092,192,900
Total For R202										2,709,455,056,000.00	555,216,200	61,092,192,900
R2030 On 31/01/2030 Spot Bond			11.07000	88.62516	11.23000	87.93093				631,229,892,156,000.00	3,309,054,190,800	2,284,631,290,700
Total R2030 SPOT										11,229,892,156,000.00	309,054,190,800	284,631,290,700
Total For R2030										11,229,892,156,000.00	309,054,190,800	284,631,290,700
R2032 On 31/03/2032 Spot Bond			11.67000	83.00934	11.82000	82.27835				258,733,133,487,000.00	3,107,003,696,100	2,601,232,536,300
Total R2032 SPOT										8,733,133,487,000.00	107,003,696,100	501,232,536,300
Total For R2032										8,733,133,487,000.00	107,003,696,100	501,232,536,300
R2035 On 28/02/2035 Spot Bond			12.18500	81.99924	12.33500	81.19275				037,220,818,641,500.00	2,054,757,555,900	1,666,141,471,000
Total R2035 SPOT										17,220,818,641,500.00	054,757,555,900	566,141,471,000
Total For R2035										17,220,818,641,500.00	054,757,555,900	566,141,471,000
R2037 On 31/01/2037 Spot Bond			12.43000	77.46050	12.58500	76.63117				318,337,053,799,000.00	1,312,818,749,300	1,540,579,308,100
Total R2037 SPOT										18,337,053,799,000.00	312,818,749,300	540,579,308,100
Total For R2037										18,337,053,799,000.00	312,818,749,300	540,579,308,100
R2040 On 31/01/2040 Spot Bond			12.55000	78.59621	12.70000	77.74494				343,291,418,600,000.00	744,485,372,000	1,175,029,769,600
Total R2040 SPOT										13,291,418,600,000.00	744,485,372,000	175,029,769,600
Total For R2040										13,291,418,600,000.00	744,485,372,000	175,029,769,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2044 On 31/01/2044 Spot Bond			12.57500	75.10113	12.72500	74.24911			234,158,675,310,000.00	654,803,870,800	1,012,377,254,30
Total R2044 SPOT									14,158,675,310,000.00	654,803,870,800	1,012,377,254,30
Total For R2044									14,158,675,310,000.00	654,803,870,800	1,012,377,254,30
R2048 On 28/02/2048 Spot Bond			12.51000	73.78429	12.66000	72.91939			456,702,418,528,000.00	1,512,925,852,800	1,461,149,080,70
Total R2048 SPOT									16,702,418,528,000.00	512,925,852,800	461,149,080,70
Total For R2048									16,702,418,528,000.00	512,925,852,800	461,149,080,70
R2053 On 31/03/2053 Spot Bond			12.57500	94.79460	12.63500	94.33188			365,724,690,000,000.00	188,129,200,000	114,814,392,40
Total R2053 SPOT									15,724,690,000,000.00	188,129,200,000	114,814,392,40
Total For R2053									15,724,690,000,000.00	188,129,200,000	114,814,392,40
R209 On 31/03/2036 Spot Bond			12.23500	62.92318	12.39000	62.20242			089,764,474,595,000.00	1,887,189,577,000	793,444,449,30
Total R209 SPOT									19,764,474,595,000.00	887,189,577,000	793,444,449,30
Total For R209									19,764,474,595,000.00	887,189,577,000	793,444,449,30
R210 On 31/03/2028 Spot Bond			4.06000	223.85777	4.06000	223.75728			82,297,648,608,000.00	20,270,356,800	192,101,020,40
Total R210 SPOT									12,297,648,608,000.00	20,270,356,800	192,101,020,40
Total For R210									12,297,648,608,000.00	20,270,356,800	192,101,020,40
R213 On 28/02/2031 Spot Bond			11.45000	79.45145	11.60000	78.78798			926,638,658,470,000.00	1,390,972,808,600	1,123,065,016,10
Total R213 SPOT									16,638,658,470,000.00	390,972,808,600	123,065,016,10
Total For R213									16,638,658,470,000.00	390,972,808,600	123,065,016,10
R214 On 28/02/2041 Spot Bond			12.43000	59.65984	12.58000	58.94915			332,310,441,952,000.00	509,437,686,400	503,327,114,40
Total R214 SPOT									12,310,441,952,000.00	509,437,686,400	503,327,114,40
Total For R214									12,310,441,952,000.00	509,437,686,400	503,327,114,40
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.40231			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.91761			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.20028			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	102.22002			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.29276			0.00	0	
Total RDFB21 SPOT									0.00	0	

Contract 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 RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.70124			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.57730			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.71807			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	102.14632			0.00	0	
Total RDFG01 SPOT									0.00	0	
Total For RDFG01									0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.91073			0.00	0	2,500,000,00
Total RDFG02 SPOT									0.00	0	2,500,000,00
Total For RDFG02									0.00	0	2,500,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.97789			0.00	0	
Total RDFG03 SPOT									0.00	0	
Total For RDFG03									0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	102.04082			0.00	0	
Total RDFG04 SPOT									0.00	0	
Total For RDFG04									0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	99.94679			0.00	0	
Total RDFG05 SPOT									0.00	0	
Total For RDFG05									0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	99.94635			0.00	0	
Total RDFG06 SPOT									0.00	0	
Total For RDFG06									0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.90136			0.00	0	
Total RED131 SPOT									0.00	0	
Total For RED131									0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	99.99980			0.00	0	
Total RED162 SPOT									0.00	0	
Total For RED162									0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.80762			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.74436				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.25301				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.07066				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.94050				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	101.96393				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	102.14937				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.96566				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.33428				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.07257				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	102.01708				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.40199				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES60 On 06/12/2025 Spot Bond					0.00000	100.02556				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	99.78666				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.54303				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	99.79094				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.93096				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.92449				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	102.01288				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.99132				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	102.10987				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	102.08832				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.34689				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.32535				0.00	0	
Total RFCD2 SPOT										0.00	0	

Contract 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 RFCD2									0.00	0	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB106 SPOT									0.00	0	
Total For RMB106									0.00	0	
RN202 On 11/07/2027 Spot Bond					0.00000	103.40801			0.00	1,000,000,000	1,000,000,000
Total RN2027 SPOT									0.00	1,000,000,000	1,000,000,000
Total For RN2027									0.00	1,000,000,000	1,000,000,000
RN203 On 17/09/2030 Spot Bond					0.00000	98.86526			0.00	0	
Total RN2030 SPOT									0.00	0	
Total For RN2030									0.00	0	
RW23 On 10/12/2023 Spot Bond			10.67000	99.39259	10.67000	99.36421			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			12.69500	90.44681	12.69500	90.41623			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			12.91000	93.73139	12.91000	93.69918			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.32092			0.00	0	15,600,000,000
Total RWL26 SPOT									0.00	0	15,600,000,000
Total For RWL26									0.00	0	15,600,000,000
RWL28 On 30/06/2028 Spot Bond			11.91000	96.04675	11.91000	96.01623			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	101.01047			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.31146			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			10.21500	100.23183	10.21500	100.20470		22,098,620,250,000.00		2,163,350,000	2,163,350,000

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 SBS20 SPOT									2,098,620,250,000.00	2,163,350,000	2,163,350,00
Total For SBS20									2,098,620,250,000.00	2,163,350,000	2,163,350,00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.83894			0.00	23,815,648,400	5,953,912,10
Total SBS21 SPOT									0.00	23,815,648,400	5,953,912,10
Total For SBS21									0.00	23,815,648,400	5,953,912,10
SBS27 On 20/02/2024 Spot Bond			10.01000	103.07181	10.01000	103.04400			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			10.22000	95.25204	10.22000	95.22624			98,861,890,456,000.00	9,673,374,800	2,418,343,70
Total SBS3 SPOT									18,861,890,456,000.00	9,673,374,800	2,418,343,70
Total For SBS3									18,861,890,456,000.00	9,673,374,800	2,418,343,70
SBS31 On 12/06/2027 Spot Bond			10.51500	97.55537	10.51500	97.52791			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			10.09500	102.19836	10.09500	102.17101			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			10.03000	101.85140	10.03000	101.82387			0.00	0	30,000,00
Total SBS38 SPOT									0.00	0	30,000,00
Total For SBS38									0.00	0	30,000,00
SBS39 On 29/01/2030 Spot Bond			11.34500	95.97375	11.34500	95.94449			0.00	0	8,695,000,00
Total SBS39 SPOT									0.00	0	8,695,000,00
Total For SBS39									0.00	0	8,695,000,00
SBS42 On 12/11/2025 Spot Bond			10.07000	101.96506	10.07000	101.93785			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.63000	101.43374	10.63000	101.40520			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.72500	9.72500	9.72500	103.43572			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.09331			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	103.22601				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.68905				0.00	0	240,000,00
Total SBS57 SPOT										0.00	0	240,000,00
Total For SBS57										0.00	0	240,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	102.15127				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.19365				0.00	1,814,069,100	598,347,20
Total SBS62 SPOT										0.00	1,814,069,100	598,347,20
Total For SBS62										0.00	1,814,069,100	598,347,20
SBS63 On 31/01/2026 Spot Bond					0.00000	101.66857				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.89709				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.96730				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.59572				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.69938				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.02361				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.20593				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.96671				0.00	0	
Total SBS71 SPOT										0.00	0	

Contract 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 SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.51548				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.28088				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.16746				0.00	2,000,000,000	4,000,000,000
Total SBS75 SPOT										0.00	2,000,000,000	4,000,000,000
Total For SBS75										0.00	2,000,000,000	4,000,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	102.51653				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.87291				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.15992				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.74361				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.63500	10.63500	10.63500	97.76311				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.05000	328.59944	4.05000	328.45230				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	228.54457				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.33979				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.74269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 31/03/2024 Spot Bond					0.00000	104.19151				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	106.15544				0.00	2,500,000,000	3,050,000,000
Total SBT104 SPOT										0.00	2,500,000,000	3,050,000,000
Total For SBT104										0.00	2,500,000,000	3,050,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	105.26704				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	104.19816				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	104.05214				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	102.34628				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	100.16768				0.00	36,400,000,000	100,000,000,000
Total SBT110 SPOT										0.00	36,400,000,000	100,000,000,000
Total For SBT110										0.00	36,400,000,000	100,000,000,000
SBT201 On 03/12/2023 Spot Bond					0.00000	100.47528				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			10.62500	100.01521	10.62500	99.98754				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.35870				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	101.85921				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.11299				0.00	17,640,000,000	9,220,000,000
Total SBT207 SPOT										0.00	17,640,000,000	9,220,000,000
Total For SBT207										0.00	17,640,000,000	9,220,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.42798				0.00	13,586,000,000	9,586,000,000
Total SBT208 SPOT										0.00	13,586,000,000	9,586,000,000
Total For SBT208										0.00	13,586,000,000	9,586,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	102.94198				0.00	2,000,000,000	1,100,000,000
Total SBT209 SPOT										0.00	2,000,000,000	1,100,000,000
Total For SBT209										0.00	2,000,000,000	1,100,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	101.26434				0.00	23,093,894,800	5,773,473,700
Total SLI5 SPOT										0.00	23,093,894,800	5,773,473,700
Total For SLI5										0.00	23,093,894,800	5,773,473,700
SLI6 On 16/08/2028 Spot Bond					0.00000	101.03327				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.69000	93.71205	10.69000	93.68509				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.70933				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.55691				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.55068				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.56908				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.58169				0.00	0	
Total SLRB6 SPOT										0.00	0	

Contract 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 SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.57547				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.56305				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.58142				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.59405				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.59092				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.58777				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.60610				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.22965				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.11983				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.57044				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.59916				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.91353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.77231				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.33402				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.33915				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.33444				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.34030				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.20010				0.00	1,500,000,000	1,500,000,000
Total SPG004 SPOT										0.00	1,500,000,000	1,500,000,000
Total For SPG004										0.00	1,500,000,000	1,500,000,000
SPG00 On 15/03/2024 Spot Bond					0.00000	100.30675				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	102.38853				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.71288				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.57133				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.56854				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG01: On 29/03/2028 Spot Bond					0.00000	101.67995				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.34624				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.57132				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.36883				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.23500	5.23500	5.23500	165.46149				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.71500	107.16922	9.71500	107.14130				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.09000	81.01366	11.09000	80.98990				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.38568				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.81775				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			10.17000	101.31245	10.17000	101.28520				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.59500	117.06495	5.59500	117.00743				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.81408				0.00	0	
Total SSN044 SPOT										0.00	0	

Contract 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 SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.79935				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.96955				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			4.18000	4.18000	4.18000	328.24261				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN062 On 31/01/2025 Spot Bond			4.64000	4.64000	4.64000	167.02400				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN063 On 31/01/2038 Spot Bond			5.89500	5.89500	5.89500	113.05122				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN064 On 31/03/2029 Spot Bond			5.24000	5.24000	5.24000	115.74975				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN065 On 31/03/2028 Spot Bond			5.24000	5.24000	5.24000	212.39727				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	99.78067				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN074 On 15/06/2023 Spot Bond					0.00000	99.78366				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 On 15/06/2028 Spot Bond					0.00000	99.09467				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN076 On 15/06/2023 Spot Bond					0.00000	99.82215				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	102.01995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.44401				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.26194				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.85783				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.81204				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.77500	5.77500	5.77500	226.14253				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	101.16713				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.46578				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 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	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.89500	85.25192	11.89500	85.22471				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	102.21322				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 On 31/03/2028 Spot Bond			5.22000	212.68623	5.22000	212.58418				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.85000	224.82727	5.85000	224.71565				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.29639				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/06/2023 Spot Bond					0.00000	99.88220				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.17795				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	98.22151				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	97.99760				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	98.20138				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond			8.46000	8.46000	8.46000	99.56424				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	99.97520				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	96.25494				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	97.59913				0.00	0	
Total SSN174 SPOT										0.00	0	

Contract 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 SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			5.04883	107.92308	5.04883	107.87180				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			5.05132	43.71679	5.05132	109.48786				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.96310				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	99.95107				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.41883				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	101.92962				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.92024				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.92024				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	101.79741				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.77580				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			5.59000	5.59000	5.59000	99.72062				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.78581				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN198 On 17/05/2028 Spot Bond					0.00000	100.49172				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN200 On 21/08/2023 Spot Bond					0.00000	100.41062				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN200 On 23/08/2023 Spot Bond					0.00000	100.30702				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN201 On 30/05/2028 Spot Bond					0.00000	100.23022				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.84205				0.00	15,281,983,600	3,820,495,900
Total SST201 SPOT										0.00	15,281,983,600	3,820,495,900
Total For SST201										0.00	15,281,983,600	3,820,495,900
SST202 On 31/08/2027 Spot Bond					0.00000	101.62172				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	100.42231				0.00	0	3,500,000,000
Total SST203 SPOT										0.00	0	3,500,000,000
Total For SST203										0.00	0	3,500,000,000
STF001 On 01/03/2027 Spot Bond					0.00000	102.48352				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.14842				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.23000	99.19412	10.23000	99.16708				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.39623				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	100.38271				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.34119				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.39884				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.34495				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.10617				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.34495				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			8.36000	99.38027	8.36000	99.35778				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.87000	99.54927	8.87000	99.52541				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.27876				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.33875				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.34717				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.34502				0.00	0	
Total T18A22 SPOT										0.00	0	

Contract 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 T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.44000	99.46315	10.44000	99.43520				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.57184				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.64853				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.55555				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.16729				0.00	0	1,700,000,00
Total TFS156 SPOT										0.00	0	1,700,000,00
Total For TFS156										0.00	0	1,700,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.56993				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	102.10610				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.57046				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.31813				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.22200				0.00	0	500,000,00
Total TFS165 SPOT										0.00	0	500,000,00
Total For TFS165										0.00	0	500,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.25280				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.54188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.63592				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.12443				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.19691				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.35438				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.42466				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.81641				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.98386				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	99.85022				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	99.84743				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.34523				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			9.64000	101.20643	9.64000	101.18012				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.34738				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.34609				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.91000	100.38324	6.91000	100.36440				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.35556				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.48297				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.37192				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.36891				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.38955				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.38396				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.46121				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.49759				0.00	0	
Total TH16D2 SPOT										0.00	0	

Contract 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 TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.47620				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.36424				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.35781				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.35567				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.37965				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.36981				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.36852				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.45824				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.44246				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.43265				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.32063				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.35575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.18542				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.38577				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.37719				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.42856				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.42001				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.37960				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.32067				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.30000	101.63717	10.30000	101.60943			51,500,000,000.00	5,000,000,000.00	5,000,000,000.00	
Total TL25 SPOT									51,500,000,000.00	5,000,000,000.00	5,000,000,000.00	
Total For TL25									51,500,000,000.00	5,000,000,000.00	5,000,000,000.00	
TL26 On 25/11/2024 Spot Bond					0.00000	101.66822			0.00	0	0	
Total TL26 SPOT									0.00	0	0	
Total For TL26									0.00	0	0	
TL28 On 24/04/2025 Spot Bond			10.21000	99.56675	10.21000	99.53966			0.00	0	0	
Total TL28 SPOT									0.00	0	0	
Total For TL28									0.00	0	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.42742			0.00	0	0	
Total TL29 SPOT									0.00	0	0	
Total For TL29									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
TL30 On 10/06/2024 Spot Bond					0.00000	100.35494				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.48157				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.04510				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	99.94452				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.77000	100.90418	10.77000	100.87568			81,852,000,000.00	7,600,000	222,800,000	
Total TN23 SPOT									81,852,000,000.00	7,600,000	222,800,000	
Total For TN23									81,852,000,000.00	7,600,000	222,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	74.55620	100.00000	74.41199			0.00	0		
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			11.09000	99.80065	11.09000	99.77090			258,272,792,000.00	23,288,800	1,802,485,800	
Total TN25 SPOT									258,272,792,000.00	23,288,800	1,802,485,800	
Total For TN25									258,272,792,000.00	23,288,800	1,802,485,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	27.34115	100.00000	27.27996			0.00	0		
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			12.26000	89.35694	12.26000	89.32805			244,550,220,000.00	19,947,000	21,171,865,600	
Total TN27 SPOT									244,550,220,000.00	19,947,000	21,171,865,600	
Total For TN27									244,550,220,000.00	19,947,000	21,171,865,600	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.90799	100.00000	11.88179			0.00	0		
Total TN27/R186 SPOT									0.00	0	0	
Total For TN27/R186									0.00	0	0	
TN29 On 07/02/2029 Spot Bond			12.16000	95.77566	12.16000	95.74443			0.00	0		
Total TN29 SPOT									0.00	0	0	
Total For TN29									0.00	0	0	
TN30 On 09/10/2030 Spot Bond			12.83000	90.81848	12.83000	90.78763			0.00	0	1,650,000,000	
Total TN30 SPOT									0.00	0	1,650,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN30									0.00	0	1,650,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.37209	8.00000	115.34736			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			13.54200	91.56710	13.54200	91.53397			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.75000	82.08070	13.75000	82.05088		171,957,500,000.00		12,506,000	677,311,70
Total TN40 SPOT								171,957,500,000.00		12,506,000	677,311,70
Total For TN40								171,957,500,000.00		12,506,000	677,311,70
TN40/R On 09/10/2040 Spot Bond			10.75000	101.73138	10.75000	101.70228			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.71435			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.81041			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.24000	101.33355	6.24000	102.73354			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	102.04912			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.91169			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.93524			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.96757			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			8.76000	100.54312	8.76000	100.51944			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.41975				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			10.77000	100.16627	10.77000	100.13757				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.41975				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.77000	100.38355	9.77000	100.35739				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.69456				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.83461				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	102.08826				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	102.02361				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.44372				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.44372				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	94.19321				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP265 On 08/03/2024 Spot Bond					0.00000	93.63324				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.26332				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.10671				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.54529				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.51894				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.23637				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.19596				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.84563				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	100.34432				0.00	0	
Total TWC445 SPOT										0.00	0	

Contract 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 TWC445									0.00	0	
TWC44 On 29/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			786,000,000,000.00	17,860,000,000	53,200,000,00
Total TWC446 SPOT									16,000,000,000,000.00	17,860,000,000	53,200,000,00
Total For TWC446									16,000,000,000,000.00	17,860,000,000	53,200,000,00
UG26 On 09/03/2026 Spot Bond			12.06000	101.04172	12.06000	101.00958			1,265,229,072,000.00	104,911,200	26,227,80
Total UG26 SPOT									1,265,229,072,000.00	104,911,200	26,227,80
Total For UG26									1,265,229,072,000.00	104,911,200	26,227,80
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.53532			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.57545			0.00	0	600,000,00
Total UU1A02 SPOT									0.00	0	600,000,00
Total For UU1A02									0.00	0	600,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.54461			0.00	0	
Total UU1A04 SPOT									0.00	0	
Total For UU1A04									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.58472			0.00	0	
Total UU1A05 SPOT									0.00	0	
Total For UU1A05									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.53222			0.00	0	
Total UU1A07 SPOT									0.00	0	
Total For UU1A07									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.59399			0.00	0	
Total UU1A08 SPOT									0.00	0	
Total For UU1A08									0.00	0	
UU1A0 On 15/05/2026 Spot Bond			11.32000	11.32000	11.32000	97.97557			0.00	0	
Total UU1A09 SPOT									0.00	0	
Total For UU1A09									0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	100.75123			0.00	0	
Total UU1A10 SPOT									0.00	0	
Total For UU1A10									0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	100.83063			0.00	0	
Total UU1A11 SPOT									0.00	0	
Total For UU1A11									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.59399			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.60881				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.86589				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.67420				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.68652				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.66803				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.94949				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.36398				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.21819				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.08883				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.73884				0.00	0	1,000,000,00
Total VKE19 SPOT										0.00	0	1,000,000,00
Total For VKE19										0.00	0	1,000,000,00
VKE20 On 27/08/2027 Spot Bond					0.00000	100.72461				0.00	0	3,000,000,00
Total VKE20 SPOT										0.00	0	3,000,000,00
Total For VKE20										0.00	0	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WHL03 On 02/10/2023 Spot Bond					0.00000	101.89408			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.73e+017	4,051,426,023,251	250,687,987,60
Total for SPOT :									2.73e+017	051,426,023,251	250,687,987,60
Total Futures									2.73e+017	051,426,030,446	250,689,267,50
Total Options									210 850.80	120	159,94
Grand Total:									2.73e+017	051,426,030,566	250,689,427,50