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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/08/2023 Bond Future			12.56000	74.43713	12.56000	74.43713			0.00	0	
ES33 On 02/11/2023 Bond Future			12.56601	72.88442	12.57062	72.86393			0.00	0	
ES33 On 01/02/2024 Bond Future			12.70104	74.54730	12.70582	74.52647			0.00	0	
ES33 On 02/05/2024 Bond Future			12.84081	72.44540	12.84589	72.42370			0.00	0	
ES33 On 01/08/2024 Bond Future			12.98304	74.11105	12.98845	74.08841			0.00	0	
ES33 On 07/11/2024 Bond Future			13.18107	72.02072	13.18706	71.99630			0.00	0	
Total ES33 Future									0.00	0	
Total For ES33									0.00	0	
ES42 On 03/08/2023 Bond Future			13.04000	70.86412	13.04000	70.86412			0.00	0	
ES42 On 02/11/2023 Bond Future			13.06725	68.71733	13.08211	68.64187			0.00	0	
ES42 On 01/02/2024 Bond Future			13.19204	70.28530	13.20746	70.20823			0.00	0	
ES42 On 02/05/2024 Bond Future			13.32568	67.62340	13.34180	67.54422			0.00	0	
ES42 On 01/08/2024 Bond Future			13.45907	69.17729	13.47592	69.09588			0.00	0	
ES42 On 07/11/2024 Bond Future			13.63722	66.50608	13.65512	66.42151			0.00	0	
Total ES42 Future									0.00	0	

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For ES42											0.00	0	
I2025	On	03/08/2023			169.37456	169.37456	169.37456	169.37456			0.00	0	
I2025	On	02/11/2023			172.99369	172.99369	173.10001	173.10001			0.00	0	5,56
I2025	On	01/02/2024			175.15453	175.15453	175.26345	175.26345			0.00	0	2'
I2025	On	02/05/2024			179.14538	179.14538	179.25585	179.25585			0.00	0	
I2025	On	01/08/2024			181.43848	181.43848	181.55017	181.55017			0.00	0	
I2025	On	07/11/2024			185.64684	185.64684	185.75816	185.75816			0.00	0	
Total I2025 Future											0.00	0	5,76
Total For I2025											0.00	0	5,76
I2029	On	03/08/2023			123.65962	123.65962	123.65962	123.65962			0.00	0	
I2029	On	02/11/2023			124.96188	124.96188	125.05082	125.05082			0.00	0	1,26
I2029	On	01/02/2024			127.81281	127.81281	127.90404	127.90404			0.00	0	7'
I2029	On	02/05/2024			129.36416	129.36416	129.45658	129.45658			0.00	0	
I2029	On	01/08/2024			132.34067	132.34067	132.43459	132.43459			0.00	0	
I2029	On	07/11/2024			134.01759	134.01759	134.11112	134.11112			0.00	0	
Total I2029 Future											0.00	0	2,01
Total For I2029											0.00	0	2,01
I2033	On	03/08/2023			118.31610	118.31610	118.31610	118.31610			0.00	0	
I2033	On	02/11/2023			119.37678	119.37678	119.59876	119.59876			0.00	0	2,26
I2033	On	01/02/2024			122.10035	122.10035	122.32749	122.32749			0.00	0	6,14
I2033	On	02/05/2024			123.42649	123.42649	123.65808	123.65808			0.00	0	
I2033	On	01/08/2024			126.26646	126.26646	126.50274	126.50274			0.00	0	
I2033	On	07/11/2024			127.70473	127.70473	127.94404	127.94404			0.00	0	
Total I2033 Future											0.00	0	8,36
Total For I2033											0.00	0	8,36
I2038	On	03/08/2023			127.47520	127.47520	127.47520	127.47520			0.00	0	
I2038	On	02/11/2023			130.11391	130.11391	130.13264	130.13264			0.00	0	4,60
I2038	On	01/02/2024			131.07333	131.07333	131.09248	131.09248			0.00	0	
I2038	On	02/05/2024			134.05954	134.05954	134.07853	134.07853			0.00	0	
I2038	On	01/08/2024			135.08639	135.08639	135.10465	135.10465			0.00	0	
I2038	On	07/11/2024			138.21749	138.21749	138.23392	138.23392			0.00	0	
Total I2038 Future											0.00	0	4,60
Total For I2038											0.00	0	4,60
I2046	On	03/08/2023			112.67366	112.67366	112.67366	112.67366			0.00	0	
I2046	On	02/11/2023			112.87456	112.87456	112.89099	112.89099			0.00	0	16,07
I2046	On	01/02/2024			115.44976	115.44976	115.46678	115.46678			0.00	0	
I2046	On	02/05/2024			115.94174	115.94174	115.95813	115.95813			0.00	0	
I2046	On	01/08/2024			118.60903	118.60903	118.62515	118.62515			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2046	On	07/11/2024			119.16908	119.16908	119.18299	119.18299				0.00	0	
Total I2046 Future												0.00	0	16,07
Total For I2046												0.00	0	16,07
I2050	On	03/08/2023			112.36931	112.36931	112.36931	112.36931				0.00	0	
I2050	On	02/11/2023			114.53223	114.53223	114.35098	114.35098				0.00	0	14,0
I2050	On	01/02/2024			114.90694	114.90694	114.72152	114.72152				0.00	0	
I2050	On	02/05/2024			117.52480	117.52480	117.33468	117.33468				0.00	0	
I2050	On	01/08/2024			117.93481	117.93481	117.73919	117.73919				0.00	0	
I2050	On	07/11/2024			120.66786	120.66786	120.46564	120.46564				0.00	0	
Total I2050 Future												0.00	0	14,07
Total For I2050												0.00	0	14,07
R186	On	03/08/2023			9.10000	105.33961	9.10000	105.33961		4.55		0.00	0	
R186	On	02/11/2023			8.86490	108.34036	8.91955	108.19021		4.40	461,746,614.32		4,262	129,84
R186	On	01/02/2024			8.83293	105.47512	8.89297	105.32183		4.27		0.00	0	
R186	On	02/05/2024			8.79597	107.85343	8.86277	107.69615		3.83		0.00	0	
R186	On	01/08/2024			8.74036	104.99930	8.81532	104.83792		3.58		0.00	0	
R186	On	07/11/2024			8.75649	107.40108	8.84313	107.23416		3.11		0.00	0	
Total R186 Future												461,746,614.32	4,262	129,84
R186	On	02/11/2023	9.15	Call			1,268.67000	1.26867	1,357,390	4.38		0.00	0	1,7
R186	On	02/11/2023	9.15	Put			638.48000	0.63848	577,050	4.38		0.00	0	
R186	On	02/11/2023	9.38	Call			1,690.08000	1.69008	1,793,550	4.45		0.00	0	
R186	On	02/11/2023	9.38	Put			435.70000	0.43570	389,020	4.45		0.00	0	
R186	On	02/11/2023	9.39	Call			1,709.61000	1.70961	1,813,680	4.45		0.00	0	
R186	On	02/11/2023	9.39	Put			428.20000	0.42820	382,120	4.45		0.00	0	
R186	On	02/11/2023	9.40	Call			1,729.42000	1.72942	1,834,070	4.45		0.00	0	
R186	On	02/11/2023	9.40	Put			420.99000	0.42099	375,490	4.45		0.00	0	
R186	On	02/11/2023	10.42	Call			4,082.60000	4.08260	4,223,110	4.94		0.00	0	
R186	On	02/11/2023	10.42	Put			64.18000	0.06418	54,540	4.94		0.00	0	1,7
R186	On	01/02/2024	9.51	Call			2,210.48000	2.21048	2,314,610	4.41		0.00	0	
R186	On	01/02/2024	9.51	Put			651.54000	0.65154	602,380	4.41		0.00	0	
R186	On	01/02/2024	9.52	Call			2,228.83000	2.22883	2,333,360	4.41		0.00	0	
R186	On	01/02/2024	9.52	Put			644.87000	0.64487	596,110	4.41		0.00	0	
R186	On	01/02/2024	9.50	Call			2,191.92000	2.19192	2,295,660	4.40		0.00	0	
R186	On	01/02/2024	9.50	Put			658.01000	0.65801	608,460	4.40		0.00	0	
R186	On	02/05/2024	8.01	Put			2,541.78000	2.54178	2,425,910	3.43		0.00	0	
R186	On	02/05/2024	9.73	Call			2,712.52000	2.71252	2,823,060	4.09		0.00	0	2,0
R186	On	02/05/2024	9.73	Put			697.73000	0.69773	650,990	4.09		0.00	0	
R186	On	02/05/2024	7.99	Call			498.84000	0.49884	539,500	3.43		0.00	0	
R186	On	02/05/2024	7.99	Put			2,577.98000	2.57798	2,461,360	3.43		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R186	On	02/05/2024	Bond Future	10.40	Call		3,964.98000	3.96498	4,091,790	4.46		0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put		427.59000	0.42759	397,120	4.46		0.00	0	2,00
R186	On	02/05/2024	Bond Future	8.00	Call		504.98000	0.50498	546,020	3.43		0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,560.00000	2.56000	2,443,760	3.43		0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		510.88000	0.51088	552,290	3.43		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,265.34000	1.26534	1,342,070	3.33		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,513.74000	1.51374	1,429,090	3.33		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		1,242.48000	1.24248	1,318,400	3.33		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,534.04000	1.53404	1,448,580	3.33		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		1,254.09000	1.25409	1,330,410	3.33		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,524.07000	1.52407	1,439,010	3.33		0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Put		1,196.32000	1.19632	1,124,200	3.06		0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Call		1,778.12000	1.77812	1,873,240	3.07		0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Put		1,189.73000	1.18973	1,117,930	3.07		0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Call		1,752.67000	1.75267	1,847,140	3.06		0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Put		1,202.49000	1.20249	1,130,040	3.06		0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Call		1,765.61000	1.76561	1,860,410	3.06		0.00	0	
Total R186 Option												0.00	0	7,45
Total For R186												461,746,614.32	4,262	137,33
R197	On	03/08/2023	Bond Future			334.57624	334.57624	334.57624	334.57624			0.00	0	
R197	On	02/11/2023	Bond Future			341.86382	341.86382	341.93197	341.93197			0.00	0	
Total R197 Future												0.00	0	
Total For R197												0.00	0	
R202	On	03/08/2023	Bond Future			252.20178	252.20178	252.20178	252.20178			0.00	0	
R202	On	02/11/2023	Bond Future			258.04225	258.04225	258.40872	258.40872			0.00	0	4,70
R202	On	01/02/2024	Bond Future			258.97894	258.97894	259.35402	259.35402			0.00	0	40
R202	On	02/05/2024	Bond Future			264.87943	264.87943	265.26170	265.26170			0.00	0	
R202	On	01/08/2024	Bond Future			265.90015	265.90015	266.28892	266.28892			0.00	0	
R202	On	07/11/2024	Bond Future			272.06378	272.06378	272.45705	272.45705			0.00	0	
Total R202 Future												0.00	0	5,20
Total For R202												0.00	0	5,20
R2030	On	03/08/2023	Bond Future			10.43500	88.90800	10.43500	88.90800		8.79	0.00	0	
R2030	On	02/11/2023	Bond Future			10.26377	91.89282	10.27651	91.83899		9.03	99,152,352.78	1,079	89,00
R2030	On	01/02/2024	Bond Future			10.31963	89.96139	10.33301	89.90657		9.04	0.00	0	
R2030	On	02/05/2024	Bond Future			10.38587	91.98971	10.40012	91.93317		8.55	0.00	0	
R2030	On	01/08/2024	Bond Future			10.45361	90.07948	10.46881	90.02123		8.30	0.00	0	
R2030	On	07/11/2024	Bond Future			10.56673	92.13937	10.58333	92.07825		7.81	0.00	0	
Total R2030 Future												99,152,352.78	1,079	89,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/11/2023 Bond Future	9.57	Call			506.87000	0.50687	512,390	8.72		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			3,554.02000	3.55402	3,505,710	8.72		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			887.74000	0.88774	898,120	8.74		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.89	Put			2,538.98000	2.53898	2,495,530	8.74		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,178.49000	1.17849	1,192,380	8.78		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.80	Put			774.05000	0.77405	750,410	9.27		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Put			483.07000	0.48307	465,710	9.57		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,848.64000	1.84864	1,869,580	8.96		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.39	Put			1,370.90000	1.37090	1,338,010	8.96		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			2,437.07000	2.43707	2,463,300	9.12		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Put			1,000.85000	1.00085	973,250	9.12		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,951.39000	2.95139	2,981,580	9.27		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			79.28000	0.07928	74,830	10.75		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Call			2,981.25000	2.98125	3,011,660	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			762.97000	0.76297	739,550	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,011.39000	3.01139	3,042,000	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			752.19000	0.75219	728,970	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,958.79000	3.95879	3,995,260	9.57		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.07	Put			2,056.05000	2.05605	2,016,110	8.78		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			5,010.75000	5.01075	5,052,170	9.87		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			300.22000	0.30022	287,810	9.87		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			5,502.14000	5.50214	5,545,400	10.01		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			241.25000	0.24125	230,680	10.01		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			8,025.60000	8.02560	8,074,980	10.75		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,416.85000	1.41685	1,431,980	8.76		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,254.33000	3.25433	3,214,640	8.76		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			1,479.23000	1.47923	1,494,940	8.76		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	9.93	Put			3,148.89000	3.14889	3,109,780	8.76		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,716.85000	1.71685	1,734,660	8.80		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			2,802.14000	2.80214	2,765,130	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,884.69000	1.88469	1,903,880	8.84		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,596.77000	2.59677	2,561,140	8.84		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			980.55000	0.98055	991,410	8.72		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,174.54000	4.17454	4,130,580	8.72		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,908.00000	3.90800	3,939,990	9.43		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,227.48000	1.22748	1,204,650	9.43		0.00	0	70
R2030 On 01/02/2024 Bond Future	11.31	Call			4,815.30000	4.81530	4,851,320	9.72		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			923.07000	0.92307	904,270	9.72		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	10.00	Call			1,592.48000	1.59248	1,609,220	8.77		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.00	Put			2,969.37000	2.96937	2,931,290	8.77		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 01/02/2024 Bond Future	11.36	Call			4,967.03000	4.96703	5,003,650	9.76		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			881.35000	0.88135	863,150	9.76		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			4,997.45000	4.99745	5,034,190	9.77		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			873.14000	0.87314	855,060	9.77		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,361.93000	2.36193	2,384,730	8.97		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,128.90000	2.12890	2,096,880	8.97		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Call			6,510.87000	6.51087	6,552,630	10.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			558.00000	0.55800	544,940	10.23		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.86	Call			6,543.30000	6.54330	6,585,160	10.24		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			552.86000	0.55286	539,900	10.24		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.35	Call			4,936.47000	4.93647	4,972,970	9.75		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			889.43000	0.88943	871,110	9.75		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Call			7,327.38000	7.32738	7,371,250	10.47		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			441.56000	0.44156	430,610	10.47		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.75	Call			6,188.65000	6.18865	6,229,470	10.13		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Put			612.65000	0.61265	598,650	10.13		0.00	0	20
R2030 On 02/05/2024 Bond Future	9.66	Put			4,377.62000	4.37762	4,335,790	8.16		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,579.35000	1.57935	1,595,860	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			3,958.29000	3.95829	3,918,260	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			3,932.09000	3.93209	3,892,180	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,609.25000	1.60925	1,626,010	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			3,906.29000	3.90629	3,866,510	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Call			2,155.09000	2.15509	2,176,150	8.24		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,113.77000	3.11377	3,078,290	8.24		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,381.56000	1.38156	1,396,270	8.16		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.62	Put			2,241.80000	2.24180	2,212,480	8.47		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,585.36000	3.58536	3,615,160	8.60		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			1,939.08000	1.93908	1,912,340	8.60		0.00	0	
R2030 On 02/05/2024 Bond Future	11.12	Call			4,357.52000	4.35752	4,390,960	8.82		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Put			1,557.98000	1.55798	1,534,880	8.82		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,594.11000	1.59411	1,610,740	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			861.12000	0.86112	846,110	9.50		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			8,069.63000	8.06963	8,114,410	9.88		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			627.31000	0.62731	615,550	9.88		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	13.15	Call			10,448.02000	10.44802	10,497,540	10.19		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			320.84000	0.32084	313,820	10.19		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Call			3,108.64000	3.10864	3,135,860	8.47		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.94	Call			6,718.20000	6.71820	6,759,730	9.50		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Call			2,713.17000	2.71317	2,738,230	8.06		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Put			3,054.18000	3.05418	3,020,990	8.06		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	01/08/2024	Bond Future	10.39	Call		2,733.25000	2.73325	2,758,430	8.07	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		3,035.78000	3.03578	3,002,710	8.07	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		2,693.16000	2.69316	2,718,100	8.06	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		3,072.66000	3.07266	3,039,350	8.06	0.00	0	
R2030	On	07/11/2024	Bond Future	10.74	Put		2,860.29000	2.86029	2,829,230	7.66	0.00	0	
R2030	On	07/11/2024	Bond Future	10.75	Call		3,455.43000	3.45543	3,485,600	7.66	0.00	0	
R2030	On	07/11/2024	Bond Future	10.75	Put		2,844.55000	2.84455	2,813,600	7.66	0.00	0	
R2030	On	07/11/2024	Bond Future	10.76	Call		3,476.66000	3.47666	3,506,930	7.67	0.00	0	
R2030	On	07/11/2024	Bond Future	10.76	Put		2,829.30000	2.82930	2,798,450	7.67	0.00	0	
R2030	On	07/11/2024	Bond Future	10.74	Call		3,434.66000	3.43466	3,464,720	7.66	0.00	0	
Total R2030 Option											0.00	0	19,56
Total For R2030											99,152,352.78	1,079	108,61
R2032	On	03/08/2023	Bond Future			11.09000	87.37168	11.09000	87.37168	10.28	0.00	0	
R2032	On	02/11/2023	Bond Future			11.01057	85.96083	11.00318	85.99669	11.26	35,931,626.94	418	198,42
R2032	On	01/02/2024	Bond Future			11.09057	87.90159	11.08281	87.93843	11.15	0.00	0	
R2032	On	02/05/2024	Bond Future			11.17685	85.72092	11.16882	85.75818	11.06	0.00	0	
R2032	On	01/08/2024	Bond Future			11.26429	87.67316	11.25598	87.71082	9.79	0.00	0	
R2032	On	07/11/2024	Bond Future			11.39971	85.51278	11.39130	85.54980	10.04	0.00	0	
Total R2032 Future											35,931,626.94	418	198,42
R2032	On	02/11/2023	Bond Future	10.35	Call		615.45000	0.61545	598,930	10.49	0.00	0	7,72
R2032	On	02/11/2023	Bond Future	10.35	Put		3,864.36000	3.86436	3,883,700	10.49	0.00	0	
R2032	On	02/11/2023	Bond Future	10.58	Call		948.01000	0.94801	926,880	10.63	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.58	Put		3,034.76000	3.03476	3,049,490	10.63	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call		964.84000	0.96484	943,520	10.64	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put		1,648.82000	1.64882	1,654,500	11.08	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		1,356.66000	1.35666	1,360,340	11.25	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Call		1,180.42000	1.18042	1,156,760	10.72	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Put		2,619.09000	2.61909	2,631,290	10.72	0.00	0	
R2032	On	02/11/2023	Bond Future	11.00	Call		1,831.36000	1.83136	1,802,550	10.98	0.00	0	
R2032	On	02/11/2023	Bond Future	11.00	Put		1,846.79000	1.84679	1,853,840	10.98	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Call		2,068.86000	2.06886	2,038,680	11.08	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.60	Put		832.91000	0.83291	833,230	11.70	0.00	0	15,50
R2032	On	02/11/2023	Bond Future	11.22	Call		2,436.82000	2.43682	2,404,880	11.23	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		1,392.90000	1.39290	1,396,820	11.23	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,466.42000	2.46642	2,434,360	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		1,374.76000	1.37476	1,378,560	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,496.03000	2.49603	2,463,850	11.25	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put		322.11000	0.32211	320,320	12.58	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.28	Call		2,616.69000	2.61669	2,584,030	11.30	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 02/11/2023 Bond Future	11.28	Put			1,286.85000	1.28685	1,290,050	11.30	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.50	Call			3,323.32000	3.32332	3,288,510	11.57	0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Put			955.96000	0.95596	957,010	11.57	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Call			3,666.30000	3.66630	3,630,760	11.70	0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Put			3,001.51000	3.00151	3,016,050	10.64	0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Call			4,310.47000	4.31047	4,273,930	11.94	0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			646.87000	0.64687	646,190	11.94	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.90	Call			4,755.87000	4.75587	4,718,880	12.10	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			544.92000	0.54492	543,790	12.10	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			6,146.32000	6.14632	6,108,670	12.58	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,946.86000	1.94686	1,924,100	10.73	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.76	Put			3,498.01000	3.49801	3,512,090	10.73	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Call			4,623.45000	4.62345	4,591,090	11.68	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,530.48000	1.53048	1,534,960	11.68	0.00	0	20
R2032 On 01/02/2024 Bond Future	10.01	Call			813.25000	0.81325	799,560	10.57	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			6,112.58000	6.11258	6,135,730	10.57	0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			1,619.80000	1.61980	1,599,130	10.64	0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			4,002.62000	4.00262	4,018,790	10.64	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,947.90000	4.94790	4,914,900	11.79	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,404.09000	1.40409	1,407,930	11.79	0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			1,988.95000	1.98895	1,965,950	10.74	0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			3,442.94000	3.44294	3,456,780	10.74	0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Call			2,709.86000	2.70986	2,683,270	11.00	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Put			2,675.73000	2.67573	2,685,980	11.00	0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Call			8,025.44000	8.02544	7,989,010	12.80	0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			651.19000	0.65119	651,600	12.80	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			4,882.59000	4.88259	4,849,710	11.77	0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,428.69000	1.42869	1,432,650	11.77	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,915.21000	4.91521	4,882,270	11.78	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			1,416.34000	1.41634	1,420,240	11.78	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			7,192.96000	7.19296	7,157,120	12.54	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			796.58000	0.79658	797,580	12.54	0.00	0	20
R2032 On 01/02/2024 Bond Future	12.62	Call			7,625.62000	7.62562	7,589,460	12.68	0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			717.03000	0.71703	717,710	12.68	0.00	0	1,20
R2032 On 02/05/2024 Bond Future	10.54	Put			4,837.57000	4.83757	4,855,760	10.45	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,870.61000	1.87061	1,851,440	10.45	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			4,806.47000	4.80647	4,824,560	10.45	0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Put			4,684.29000	4.68429	4,701,970	10.47	0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			2,052.02000	2.05202	2,031,830	10.50	0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			4,504.66000	4.50466	4,521,730	10.50	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2032 On 02/05/2024 Bond Future	10.36	Call			1,580.02000	1.58002	1,562,670	10.46		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			5,443.55000	5.44355	5,463,460	10.46		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,853.19000	1.85319	1,834,120	10.45		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Put			3,343.32000	3.34332	3,356,120	10.73		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,629.65000	3.62965	3,602,910	10.93		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			2,794.20000	2.79420	2,804,720	10.93		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,888.41000	1.88841	1,869,130	10.46		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			4,775.80000	4.77580	4,793,780	10.46		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,942.13000	1.94213	1,922,550	10.47		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.18	Put			781.61000	0.78161	783,150	12.80		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			10,078.70000	10.07870	10,042,650	12.98		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			695.43000	0.69543	696,640	12.98		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.86	Call			2,465.86000	2.46586	2,443,600	10.60		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			3,914.86000	3.91486	3,929,860	10.60		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			2,976.51000	2.97651	2,952,050	10.73		0.00	0	50
R2032 On 02/05/2024 Bond Future	12.90	Call			8,511.52000	8.51152	8,476,490	12.50		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			948.48000	0.94848	950,710	12.50		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			9,483.94000	9.48394	9,448,220	12.80		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			3,061.50000	3.06150	3,038,350	9.53		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			3,589.36000	3.58936	3,603,870	9.53		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			3,084.81000	3.08481	3,061,570	9.53		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			3,566.99000	3.56699	3,581,410	9.53		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			3,038.28000	3.03828	3,015,210	9.52		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			3,611.85000	3.61185	3,626,440	9.52		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Put			3,649.53000	3.64953	3,662,550	10.02		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Call			4,019.79000	4.01979	3,995,720	10.03		0.00	0	
R2032 On 07/11/2024 Bond Future	11.48	Put			3,630.37000	3.63037	3,643,320	10.03		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Call			4,044.10000	4.04410	4,019,950	10.03		0.00	0	
R2032 On 07/11/2024 Bond Future	11.49	Put			3,610.93000	3.61093	3,623,800	10.03		0.00	0	
R2032 On 07/11/2024 Bond Future	11.47	Call			3,995.16000	3.99516	3,971,160	10.02		0.00	0	
Total R2032 Option										0.00	0	42,60
Total For R2032										35,931,626.94	418	241,00
R2035 On 03/08/2023 Bond Future			11.74500	85.96301	11.74500	85.96301		12.66		0.00	0	
R2035 On 02/11/2023 Bond Future			11.72181	84.04592	11.71491	84.08317		13.45		23,028,582.08	274	168,40
R2035 On 01/02/2024 Bond Future			11.82402	85.94331	11.81679	85.98163		12.85		0.00	0	
R2035 On 02/05/2024 Bond Future			11.92312	83.36763	11.91569	83.40633		13.18		0.00	0	
R2035 On 01/08/2024 Bond Future			12.02240	85.26652	12.01474	85.30570		12.06		0.00	0	
R2035 On 07/11/2024 Bond Future			12.17032	82.70192	12.16260	82.74052		11.98		0.00	0	
Total R2035 Future										23,028,582.08	274	168,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 02/11/2023 Bond Future	10.62	Call			290.64000	0.29064	280,440	12.19		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,513.43000	6.51343	6,540,480	12.19		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			850.45000	0.85045	830,340	12.59		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,152.92000	4.15292	4,170,060	12.59		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,410.08000	1.41008	1,383,880	12.96		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Put			2,131.08000	2.13108	2,136,240	13.44		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			195.15000	0.19515	192,690	16.28		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.42	Call			1,432.72000	1.43272	1,406,310	12.97		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,047.10000	3.04710	3,057,940	12.97		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			1,455.40000	1.45540	1,428,800	12.98		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,014.31000	3.01431	3,024,960	12.98		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			2,266.41000	2.26641	2,234,320	13.44		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.41	Put			3,079.97000	3.07997	3,091,020	12.96		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			3,934.21000	3.93421	3,896,500	14.21		0.00	0	70
R2035 On 02/11/2023 Bond Future	12.24	Put			1,166.15000	1.16615	1,165,690	14.21		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			6,351.94000	6.35194	6,311,910	15.17		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			530.91000	0.53091	528,130	15.17		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			9,499.92000	9.49992	9,460,210	16.28		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			4,138.28000	4.13828	4,106,330	13.09		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,243.83000	2.24383	2,250,200	13.09		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,864.69000	8.86469	8,826,370	14.82		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			765.80000	0.76580	765,800	14.82		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Call			729.68000	0.72968	716,870	11.84		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,433.88000	7.43388	7,459,390	11.84		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			1,401.20000	1.40120	1,381,980	11.93		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Put			5,215.10000	5.21510	5,234,200	11.93		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			4,171.00000	4.17100	4,138,960	13.10		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,225.26000	2.22526	2,231,540	13.10		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			4,203.80000	4.20380	4,171,680	13.11		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,206.83000	2.20683	2,213,030	13.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,884.84000	5.88484	5,903,600	12.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,053.90000	2.05390	2,033,860	12.47		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			5,848.87000	5.84887	5,867,530	12.47		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			2,014.92000	2.01492	1,995,090	12.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			5,920.97000	5.92097	5,939,840	12.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,034.36000	2.03436	2,014,420	12.46		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,443.74000	3.44374	3,419,540	11.69		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			4,552.91000	4.55291	4,567,890	11.69		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,468.72000	3.46872	3,444,420	11.70		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			4,525.77000	4.52577	4,540,650	11.70		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035	On	01/08/2024	Bond Future	11.79	Call		3,418.52000	3.41852	3,394,410	11.68		0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		4,579.85000	4.57985	4,594,920	11.68		0.00	0	
R2035	On	07/11/2024	Bond Future	12.17	Put		4,381.08000	4.38108	4,394,530	11.91		0.00	0	
R2035	On	07/11/2024	Bond Future	12.18	Call		4,444.79000	4.44479	4,419,570	11.92		0.00	0	
R2035	On	07/11/2024	Bond Future	12.18	Put		4,357.83000	4.35783	4,371,210	11.92		0.00	0	
R2035	On	07/11/2024	Bond Future	12.19	Call		4,471.94000	4.47194	4,446,650	11.93		0.00	0	
R2035	On	07/11/2024	Bond Future	12.19	Put		4,335.06000	4.33506	4,348,370	11.93		0.00	0	
R2035	On	07/11/2024	Bond Future	12.17	Call		4,418.08000	4.41808	4,392,930	11.91		0.00	0	
Total R2035 Option												0.00	0	4,55
Total For R2035												23,028,582.08	274	173,00
R2037	On	03/08/2023	Bond Future			12.10000	76.53471	12.10000	76.53471	14.35		0.00	0	
R2037	On	02/11/2023	Bond Future			12.11274	78.72242	12.11113	78.73105	14.49		94,466,904.00	1,200	63,98
R2037	On	01/02/2024	Bond Future			12.21566	76.24326	12.21395	76.25228	14.65		0.00	0	76,98
R2037	On	02/05/2024	Bond Future			12.32588	77.96204	12.32418	77.97086	14.27		0.00	0	
R2037	On	01/08/2024	Bond Future			12.44031	75.48156	12.43861	75.49023	13.81		0.00	0	
R2037	On	07/11/2024	Bond Future			12.58765	77.20498	12.58613	77.21258	13.03		0.00	0	
Total R2037 Future												94,466,904.00	1,200	140,94
R2037	On	02/11/2023	Bond Future	11.55	Call		910.23000	0.91023	897,530	13.47		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,006.43000	4.00643	4,002,360	13.47		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		926.99000	0.92699	914,190	13.49		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,966.42000	3.96642	3,962,250	13.49		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		944.09000	0.94409	931,180	13.50		0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		231.36000	0.23136	226,610	17.23		0.00	0	7:
R2037	On	02/11/2023	Bond Future	11.57	Put		3,926.81000	3.92681	3,922,530	13.50		0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		1,935.31000	1.93531	1,918,730	14.12		0.00	0	7:
R2037	On	02/11/2023	Bond Future	12.02	Put		2,426.02000	2.42602	2,418,070	14.12		0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		3,493.11000	3.49311	3,475,290	14.95		0.00	0	7:
R2037	On	02/11/2023	Bond Future	12.52	Put		1,347.12000	1.34712	1,337,930	14.95		0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		8,950.99000	8.95099	8,937,610	17.23		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,407.90000	3.40790	3,394,200	14.76		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		2,851.59000	2.85159	2,846,910	14.76		0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Call		9,091.33000	9.09133	9,077,580	17.23		0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		778.70000	0.77870	773,970	17.23		0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.09	Call		2,757.49000	2.75749	2,744,490	14.42		0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.09	Put		3,415.32000	3.41532	3,411,340	14.42		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		3,378.30000	3.37830	3,364,630	14.74		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		2,874.19000	2.87419	2,869,540	14.74		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,437.82000	3.43782	3,424,100	14.77		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,829.36000	2.82936	2,824,660	14.77		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 01/02/2024 Bond Future	12.93	Call			5.39318000	5.39318	5,378,670	15.70		0.00	0	
R2037 On 01/02/2024 Bond Future	12.93	Put			1,750.19000	1.75019	1,744,700	15.70		0.00	0	2,56
R2037 On 02/05/2024 Bond Future	11.44	Put			6,554.92000	6.55492	6,554,970	13.33		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			1,772.23000	1.77223	1,763,420	13.33		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			6,514.23000	6.51423	6,514,240	13.33		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			1,740.55000	1.74055	1,731,820	13.33		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			6,596.00000	6.59600	6,596,090	13.33		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			1,756.22000	1.75622	1,747,450	13.33		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Call			3,240.05000	3.24005	3,230,530	13.42		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Put			4,996.52000	4.99652	4,995,670	13.42		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Call			3,264.16000	3.26416	3,254,620	13.43		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Put			4,967.91000	4.96791	4,967,040	13.43		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Call			3,216.03000	3.21603	3,206,540	13.41		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Put			5,025.27000	5.02527	5,024,450	13.41		0.00	0	
R2037 On 07/11/2024 Bond Future	12.57	Put			4,475.30000	4.47530	4,474,070	12.86		0.00	0	
R2037 On 07/11/2024 Bond Future	12.58	Call			4,421.52000	4.42152	4,412,670	12.87		0.00	0	
R2037 On 07/11/2024 Bond Future	12.58	Put			4,452.18000	4.45218	4,450,930	12.87		0.00	0	
R2037 On 07/11/2024 Bond Future	12.59	Call			4,448.18000	4.44818	4,439,310	12.88		0.00	0	
R2037 On 07/11/2024 Bond Future	12.59	Put			4,428.83000	4.42883	4,427,560	12.88		0.00	0	
R2037 On 07/11/2024 Bond Future	12.57	Call			4,394.59000	4.39459	4,385,760	12.86		0.00	0	
Total R2037 Option										0.00	0	9,65
Total For R2037										94,466,904.00	1,200	150,63
R2040 On 03/08/2023 Bond Future			12.36000	76.77304	12.36000	76.77304		15.23		0.00	0	
R2040 On 02/11/2023 Bond Future			12.37613	78.99301	12.39018	78.91389		15.32		232,318,442.41	2,941	38,56
R2040 On 01/02/2024 Bond Future			12.48309	76.26959	12.49764	76.18893		15.54		0.00	0	93,22
R2040 On 02/05/2024 Bond Future			12.59674	77.98888	12.61193	77.90597		15.15		0.00	0	
R2040 On 01/08/2024 Bond Future			12.71472	75.25861	12.73059	75.17342		14.79		0.00	0	
R2040 On 07/11/2024 Bond Future			12.86415	76.97616	12.88096	76.88766		13.91		0.00	0	
Total R2040 Future										232,318,442.41	2,941	131,77
R2040 On 02/11/2023 Bond Future	11.50	Call			499.57000	0.49957	505,690	13.87		0.00	0	81
R2040 On 02/11/2023 Bond Future	11.50	Put			5,776.87000	5.77687	5,703,870	13.87		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			596.11000	0.59611	603,520	13.97		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,376.32000	5.37632	5,304,610	13.97		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			608.96000	0.60896	616,540	13.98		0.00	0	
R2040 On 02/11/2023 Bond Future	12.10	Put			3,201.72000	3.20172	3,141,790	14.66		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			511.77000	0.51177	491,900	17.37		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.60	Call			622.11000	0.62211	629,860	14.00		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,278.78000	5.27878	5,207,410	14.00		0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			925.89000	0.92589	937,600	14.25		0.00	0	12

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	11.80	Put			4,362.97000	4.36297	4,295,560	14.25		0.00	0	
R2040 On 02/11/2023 Bond Future	12.10	Call			1,541.28000	1.54128	1,560,470	14.66		0.00	0	8;
R2040 On 02/11/2023 Bond Future	11.59	Put			5,327.36000	5.32736	5,255,820	13.98		0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			2,992.96000	2.99296	3,026,730	15.50		0.00	0	1;
R2040 On 02/11/2023 Bond Future	12.60	Put			1,826.62000	1.82662	1,781,270	15.50		0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Call			4,330.47000	4.33047	4,374,720	16.17		0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Put			1,174.72000	1.17472	1,139,850	16.17		0.00	0	8;
R2040 On 02/11/2023 Bond Future	13.64	Call			7,063.35000	7.06335	7,122,600	17.37		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			2,870.30000	2.87030	2,900,130	15.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,695.02000	3.69502	3,644,190	15.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			2,814.76000	2.81476	2,844,160	15.28		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,752.28000	3.75228	3,701,020	15.28		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			2,842.47000	2.84247	2,872,080	15.30		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,723.56000	3.72356	3,672,510	15.30		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,467.26000	7.46726	7,403,070	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,695.15000	1.69515	1,714,030	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,421.95000	7.42195	7,357,920	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,663.88000	1.66388	1,682,450	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,512.98000	7.51298	7,448,640	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,679.35000	1.67935	1,698,070	14.15		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,326.01000	3.32601	3,358,410	14.36		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			5,523.34000	5.52334	5,470,550	14.36		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,351.02000	3.35102	3,383,580	14.37		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			5,492.29000	5.49229	5,439,660	14.37		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,301.39000	3.30139	3,333,620	14.35		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			5,554.85000	5.55485	5,501,890	14.35		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Put			4,835.22000	4.83522	4,788,020	13.75		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Call			4,647.17000	4.64717	4,688,620	13.76		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Put			4,810.29000	4.81029	4,763,240	13.76		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Call			4,675.11000	4.67511	4,716,720	13.77		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Put			4,785.48000	4.78548	4,738,590	13.77		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Call			4,619.29000	4.61929	4,660,590	13.75		0.00	0	
Total R2040 Option										0.00	0	3,00
Total For R2040										232,318,442.41	2,941	134,76
R2044 On 03/08/2023 Bond Future			12.43500	73.05617	12.43500	73.05617		16.16		0.00	0	
R2044 On 02/11/2023 Bond Future			12.44813	75.19413	12.45171	75.17390		16.23	426,801,881.88		5,676	52,34
R2044 On 01/02/2024 Bond Future			12.55185	72.51014	12.55553	72.48966		16.50	0.00		0	31,87
R2044 On 02/05/2024 Bond Future			12.66160	74.14462	12.66548	74.12335		16.11	0.00		0	
R2044 On 01/08/2024 Bond Future			12.77529	71.45196	12.77940	71.42978		16.48	0.00		0	

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	07/11/2024			12.91845	73.08230	12.92296	73.05841		15.19	0.00	0	
Total R2044 Future											426,801,881.88	5,676	84,16
R2044	On	02/11/2023		11.55	Call		499.68000	0.49968	495,160	14.76	0.00	0	
R2044	On	02/11/2023		11.55	Put		5,907.04000	5.90704	5,882,290	14.76	0.00	0	
R2044	On	02/11/2023		11.56	Call		511.10000	0.51110	506,540	14.77	0.00	0	
R2044	On	02/11/2023		11.56	Put		5,854.87000	5.85487	5,830,080	14.77	0.00	0	
R2044	On	02/11/2023		11.57	Call		522.70000	0.52270	518,110	14.78	0.00	0	
R2044	On	02/11/2023		11.57	Put		5,802.97000	5.80297	5,778,150	14.78	0.00	0	
R2044	On	02/11/2023		12.00	Call		0.00000	0.00000	1,203,210	15.35	14,101,621.20	11,720	5,86
R2044	On	02/11/2023		12.00	Put		0.00000	0.00000	3,811,160	15.35	0.00	0	
R2044	On	02/11/2023		12.75	Call		0.00000	0.00000	3,332,230	16.70	0.00	0	
R2044	On	02/11/2023		12.75	Put		0.00000	0.00000	1,659,630	16.70	19,450,863.60	11,720	5,86
R2044	On	01/02/2024		12.28	Call		2,495.81000	2.49581	2,496,060	15.76	0.00	0	
R2044	On	01/02/2024		12.28	Put		4,056.57000	4.05657	4,036,340	15.76	0.00	0	
R2044	On	01/02/2024		12.29	Call		2,522.05000	2.52205	2,522,340	15.78	0.00	0	
R2044	On	01/02/2024		12.29	Put		4,025.18000	4.02518	4,004,990	15.78	0.00	0	
R2044	On	01/02/2024		12.27	Call		2,469.70000	2.46970	2,469,910	15.75	0.00	0	
R2044	On	01/02/2024		12.27	Put		4,088.17000	4.08817	4,067,900	15.75	0.00	0	
R2044	On	02/05/2024		11.65	Put		7,632.10000	7.63210	7,610,980	15.05	0.00	0	
R2044	On	02/05/2024		11.66	Call		1,698.52000	1.69852	1,698,700	15.05	0.00	0	
R2044	On	02/05/2024		11.66	Put		7,585.51000	7.58551	7,564,420	15.05	0.00	0	
R2044	On	02/05/2024		11.67	Call		1,714.33000	1.71433	1,714,540	15.04	0.00	0	
R2044	On	02/05/2024		11.67	Put		7,538.88000	7.53888	7,517,820	15.04	0.00	0	
R2044	On	02/05/2024		11.65	Call		1,682.59000	1.68259	1,682,740	15.05	0.00	0	
R2044	On	01/08/2024		12.28	Call		3,289.05000	3.28905	3,292,560	15.77	0.00	0	
R2044	On	01/08/2024		12.28	Put		6,071.20000	6.07120	6,052,530	15.77	0.00	0	
R2044	On	01/08/2024		12.29	Call		3,312.53000	3.31253	3,316,080	15.78	0.00	0	
R2044	On	01/08/2024		12.29	Put		6,037.21000	6.03721	6,018,580	15.78	0.00	0	
R2044	On	01/08/2024		12.30	Call		3,336.10000	3.33610	3,339,690	15.79	0.00	0	
R2044	On	01/08/2024		12.30	Put		6,003.37000	6.00337	5,984,780	15.79	0.00	0	
R2044	On	07/11/2024		12.92	Put		4,933.45000	4.93345	4,916,940	15.10	0.00	0	
R2044	On	07/11/2024		12.90	Call		4,861.71000	4.86171	4,869,010	15.08	0.00	0	
R2044	On	07/11/2024		12.90	Put		4,983.46000	4.98346	4,966,870	15.08	0.00	0	
R2044	On	07/11/2024		12.91	Call		4,889.87000	4.88987	4,897,210	15.09	0.00	0	
R2044	On	07/11/2024		12.91	Put		4,958.55000	4.95855	4,942,000	15.09	0.00	0	
R2044	On	07/11/2024		12.92	Call		4,917.77000	4.91777	4,925,150	15.10	0.00	0	
Total R2044 Option											33,552,484.80	23,440	11,72
Total For R2044											460,354,366.68	29,116	95,86
R2048	On	03/08/2023			12.34500	76.22850	12.34500	76.22850		15.98	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048 On 02/11/2023 Bond Future			12.32137	74.21171	12.35077	74.04115		16.95	105,603,263.33	1,423	232,36
R2048 On 01/02/2024 Bond Future			12.42349	75.88708	12.45398	75.71284		16.25	0.00	0	
R2048 On 02/05/2024 Bond Future			12.52199	73.14812	12.55368	72.96954		16.85	0.00	0	
R2048 On 01/08/2024 Bond Future			12.62047	74.81406	12.65342	74.63102		15.97	0.00	0	13,00
R2048 On 07/11/2024 Bond Future			12.75884	72.07280	12.79344	71.88427		15.80	0.00	0	
Total R2048 Future									105,603,263.33	1,423	245,36
R2048 On 02/11/2023 Bond Future	11.47	Call			531.53000	0.53153	554,600	15.36	0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,966.83000	5.96683	5,819,340	15.36	0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			542.43000	0.54243	565,920	15.36	0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,912.04000	5.91204	5,764,970	15.36	0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			553.39000	0.55339	577,310	15.36	0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,857.40000	5.85740	5,710,760	15.36	0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			1,032.18000	1.03218	1,072,280	15.77	0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			4,349.61000	4.34961	4,219,150	15.77	0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Call			2,880.89000	2.88089	2,965,580	16.95	0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Put			2,025.97000	2.02597	1,940,100	16.95	0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Call			7,181.08000	7.18108	7,318,270	19.13	0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Put			543.43000	0.54343	510,060	19.13	0.00	0	20
R2048 On 01/02/2024 Bond Future	12.16	Call			2,567.09000	2.56709	2,635,360	15.73	0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,278.76000	4.27876	4,172,790	15.73	0.00	0	
R2048 On 01/02/2024 Bond Future	12.30	Call			2,954.46000	2.95446	3,029,420	15.94	0.00	0	1,00
R2048 On 01/02/2024 Bond Future	12.30	Put			3,842.12000	3.84212	3,742,840	15.94	0.00	0	
R2048 On 01/02/2024 Bond Future	13.37	Call			6,586.86000	6.58686	6,705,290	17.74	0.00	0	
R2048 On 01/02/2024 Bond Future	13.37	Put			1,682.13000	1.68213	1,626,320	17.74	0.00	0	1,00
R2048 On 01/02/2024 Bond Future	11.50	Call			1,151.11000	1.15111	1,188,950	14.95	0.00	0	1,00
R2048 On 01/02/2024 Bond Future	11.50	Put			6,977.96000	6.97796	6,841,560	14.95	0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			2,514.19000	2.51419	2,581,500	15.70	0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,344.92000	4.34492	4,237,990	15.70	0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			2,540.57000	2.54057	2,608,360	15.72	0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,311.73000	4.31173	4,205,280	15.72	0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,613.72000	1.61372	1,658,330	15.76	0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			8,264.57000	8.26457	8,130,600	15.76	0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,629.41000	1.62941	1,674,370	15.76	0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			8,214.60000	8.21460	8,080,980	15.76	0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,644.99000	1.64499	1,690,300	15.76	0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			8,164.62000	8.16462	8,031,350	15.76	0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			3,702.11000	3.70211	3,780,870	15.49	0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			5,709.85000	5.70985	5,605,570	15.49	0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,728.46000	3.72846	3,807,590	15.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048	On	01/08/2024	Bond Future	12.31	Put		5.678.02000	5.67802	5,574,110	15.50		0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,754.90000	3.75490	3,834,400	15.51		0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		5,646.36000	5.64636	5,542,820	15.51		0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Call		4,956.01000	4.95601	5,051,500	15.55		0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Put		5,029.14000	5.02914	4,936,100	15.55		0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Call		4,984.78000	4.98478	5,080,590	15.56		0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Put		5,003.48000	5.00348	4,910,760	15.56		0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Call		5,013.92000	5.01392	5,110,060	15.58		0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Put		4,978.27000	4.97827	4,885,880	15.58		0.00	0	
Total R2048 Option												0.00	0	3,62
Total For R2048												105,603,263.33	1,423	249,01
R2053	On	03/08/2023	Bond Future			12.33000	98.54016	12.33000	98.54016	16.22		0.00	0	
R2053	On	02/11/2023	Bond Future			12.30021	95.85346	12.34526	95.51663	17.19		0.00	0	5,18
R2053	On	01/02/2024	Bond Future			12.39739	98.01759	12.44412	97.67338	16.48		0.00	0	
R2053	On	02/05/2024	Bond Future			12.49941	94.36179	12.54801	94.00940	17.09		0.00	0	
R2053	On	01/08/2024	Bond Future			12.60185	96.51023	12.65240	96.14933	16.41		0.00	0	
R2053	On	07/11/2024	Bond Future			12.74108	92.84441	12.79413	92.47346	16.12		0.00	0	
Total R2053 Future												0.00	0	5,18
R2053	On	02/11/2023	Bond Future	12.81	Call		5,197.76000	5.19776	5,410,670	17.80		0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		1,848.44000	1.84844	1,724,520	17.80		0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		5,246.17000	5.24617	5,460,120	17.82		0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		1,827.22000	1.82722	1,704,340	17.82		0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		5,294.56000	5.29456	5,509,540	17.84		0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		1,806.07000	1.80607	1,684,220	17.84		0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		6,480.22000	6.48022	6,689,420	17.20		0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		3,103.67000	3.10367	2,968,660	17.20		0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		6,525.47000	6.52547	6,735,420	17.22		0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		3,080.40000	3.08040	2,946,140	17.22		0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		6,570.54000	6.57054	6,781,250	17.23		0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		3,057.04000	3.05704	2,923,540	17.23		0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		7,331.86000	7.33186	7,543,070	17.49		0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		4,033.80000	4.03380	3,892,620	17.49		0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		7,374.64000	7.37464	7,586,500	17.51		0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		4,009.06000	4.00906	3,868,530	17.51		0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		7,417.48000	7.41748	7,629,990	17.52		0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		3,984.48000	3.98448	3,844,600	17.52		0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		8,093.16000	8.09316	8,307,940	16.89		0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		4,807.97000	4.80797	4,661,850	16.89		0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		8,134.09000	8.13409	8,349,450	16.90		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2053	On	01/08/2024	Bond Future	13.14	Put		4,782.44000	4.78244	4,636,900	16.90	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		8,175.42000	8.17542	8,391,360	16.91	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		4,757.41000	4.75741	4,612,450	16.91	0.00	0	
R2053	On	07/11/2024	Bond Future	12.79	Call		6,542.08000	6.54208	6,734,940	15.88	0.00	0	
R2053	On	07/11/2024	Bond Future	12.79	Put		6,570.86000	6.57086	6,392,770	15.88	0.00	0	
R2053	On	07/11/2024	Bond Future	12.80	Call		6,579.38000	6.57938	6,772,880	15.90	0.00	0	
R2053	On	07/11/2024	Bond Future	12.80	Put		6,538.51000	6.53851	6,361,060	15.90	0.00	0	
R2053	On	07/11/2024	Bond Future	12.81	Call		6,616.35000	6.61635	6,810,470	15.91	0.00	0	
R2053	On	07/11/2024	Bond Future	12.81	Put		6,505.92000	6.50592	6,329,090	15.91	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	5,18
R209	On	03/08/2023	Bond Future			11.81000	66.15577	11.81000	66.15577	14.35	0.00	0	
R209	On	02/11/2023	Bond Future			11.77577	65.07009	11.77897	65.05490	15.22	260,280.36	4	26,98
R209	On	01/02/2024	Bond Future			11.86261	66.53916	11.86589	66.52379	14.59	0.00	0	1,68
R209	On	02/05/2024	Bond Future			11.95430	64.88594	11.95777	64.86991	14.93	0.00	0	
R209	On	01/08/2024	Bond Future			12.04659	66.36369	12.05027	66.34691	13.71	0.00	0	
R209	On	07/11/2024	Bond Future			12.17664	64.72580	12.18073	64.70748	13.60	0.00	0	
Total R209 Future											260,280.36	4	28,64
R209	On	02/11/2023	Bond Future	11.33	Call		941.57000	0.94157	937,170	14.20	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,122.08000	3.12208	3,102,490	14.20	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		958.31000	0.95831	953,920	14.21	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,089.15000	3.08915	3,069,570	14.21	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		975.12000	0.97512	970,740	14.22	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,056.34000	3.05634	3,036,770	14.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,340.45000	3.34045	3,342,000	14.77	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,165.28000	2.16528	2,151,460	14.77	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,368.24000	3.36824	3,369,830	14.79	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,147.43000	2.14743	2,133,650	14.79	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,396.11000	3.39611	3,397,740	14.80	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,129.72000	2.12972	2,115,980	14.80	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,673.59000	1.67359	1,673,710	14.09	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,459.89000	5.45989	5,443,980	14.09	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,690.39000	1.69039	1,690,520	14.10	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,426.73000	5.42673	5,410,830	14.10	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,707.07000	1.70707	1,707,230	14.11	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,393.51000	5.39351	5,377,640	14.11	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,928.43000	2.92843	2,931,480	13.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,176.64000	4.17664	4,162,910	13.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,950.38000	2.95038	2,953,460	13.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	01/08/2024	Bond Future	11.79	Put			4,151.82000	4.15182	4,138,120	13.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			2,972.41000	2.97241	2,975,530	13.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			4,127.12000	4.12712	4,113,460	13.28	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Call			3,979.18000	3.97918	3,984,730	13.56	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Put			3,848.33000	3.84833	3,835,560	13.56	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Call			4,003.30000	4.00330	4,008,880	13.57	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Put			3,827.82000	3.82782	3,815,080	13.57	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Call			4,027.47000	4.02747	4,033,090	13.58	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Put			3,807.41000	3.80741	3,794,710	13.58	0.00	0	
Total R209 Option												0.00	0	
Total For R209												260,280.36	4	28,64
R210	On	03/08/2023	Bond Future			225.24531	225.24531	225.24531	225.24531			0.00	0	
R210	On	02/11/2023	Bond Future			226.79570	226.79570	227.03391	227.03391			0.00	0	
R210	On	01/02/2024	Bond Future			231.96998	231.96998	232.21405	232.21405			0.00	0	30
R210	On	02/05/2024	Bond Future			234.01355	234.01355	234.26157	234.26157			0.00	0	
R210	On	01/08/2024	Bond Future			239.39758	239.39758	239.65011	239.65011			0.00	0	
R210	On	07/11/2024	Bond Future			241.63067	241.63067	241.88412	241.88412			0.00	0	
Total R210 Future												0.00	0	37
Total For R210												0.00	0	37
R213	On	03/08/2023	Bond Future			10.85500	83.50548	10.85500	83.50548		9.73	0.00	0	
R213	On	02/11/2023	Bond Future			10.74707	82.64444	10.74981	82.63247		10.53	11,735,510.48	142	33,18
R213	On	01/02/2024	Bond Future			10.82618	84.51017	10.82900	84.49815		10.39	0.00	0	
R213	On	02/05/2024	Bond Future			10.90223	82.85593	10.90530	82.84317		10.17	0.00	0	
R213	On	01/08/2024	Bond Future			10.97718	84.74348	10.98050	84.73004		9.30	0.00	0	
R213	On	07/11/2024	Bond Future			11.10874	83.12299	11.11262	83.10778		9.32	0.00	0	
Total R213 Future												11,735,510.48	142	33,18
R213	On	02/11/2023	Bond Future	10.94	Call			2,122.22000	2.12222	2,119,790	10.48	0.00	0	7
R213	On	02/11/2023	Bond Future	10.94	Put			1,296.75000	1.29675	1,282,350	10.48	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,586.14000	2.58614	2,584,820	10.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,031.76000	1.03176	1,018,470	10.65	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,614.68000	2.61468	2,613,430	10.66	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			97.24000	0.09724	93,940	12.55	0.00	0	7
R213	On	02/11/2023	Bond Future	11.12	Put			1,017.68000	1.01768	1,004,460	10.66	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,643.35000	2.64335	2,642,170	10.67	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,003.76000	1.00376	990,610	10.67	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			3,595.27000	3.59527	3,596,400	11.01	0.00	0	7
R213	On	02/11/2023	Bond Future	11.44	Put			649.57000	0.64957	638,730	11.01	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			8,080.67000	8.08067	8,089,340	12.55	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			4,808.41000	4.80841	4,811,130	11.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	01/02/2024	Bond Future	11.72	Put		1,121.39000	1.12139	1,112,090	11.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,747.80000	4.74780	4,750,440	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,141.21000	1.14121	1,131,830	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,777.98000	4.77798	4,780,660	11.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,131.16000	1.13116	1,121,820	11.08	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		4,274.86000	4.27486	4,262,000	9.65	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,683.04000	1.68304	1,682,960	9.65	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		4,247.41000	4.24741	4,234,570	9.65	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,651.61000	1.65161	1,651,490	9.64	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		4,302.42000	4.30242	4,289,540	9.64	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,667.28000	1.66728	1,667,180	9.65	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,819.58000	2.81958	2,822,010	9.03	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		3,268.41000	3.26841	3,257,400	9.03	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,840.66000	2.84066	2,843,120	9.04	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		3,248.75000	3.24875	3,237,770	9.04	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,798.91000	2.79891	2,801,320	9.03	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		3,288.51000	3.28851	3,277,480	9.03	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Put		3,254.26000	3.25426	3,243,490	9.29	0.00	0	
R213	On	07/11/2024	Bond Future	11.22	Call		3,656.80000	3.65680	3,661,270	9.30	0.00	0	
R213	On	07/11/2024	Bond Future	11.22	Put		3,237.27000	3.23727	3,226,530	9.30	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Call		3,679.20000	3.67920	3,683,700	9.31	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Put		3,220.74000	3.22074	3,210,030	9.31	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Call		3,634.83000	3.63483	3,639,270	9.29	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											11,735,510.48	142	35,37
R214	On	03/08/2023	Bond Future			12.19000	61.99772	12.19000	61.99772	15.77	0.00	0	
R214	On	02/11/2023	Bond Future			12.18666	60.55474	12.20031	60.48933	16.75	0.00	0	20,60
R214	On	01/02/2024	Bond Future			12.28337	61.92182	12.29747	61.85511	16.08	0.00	0	
R214	On	02/05/2024	Bond Future			12.37659	60.01232	12.39125	59.94377	16.59	0.00	0	
R214	On	01/08/2024	Bond Future			12.46948	61.37923	12.48473	61.30878	15.51	0.00	0	
R214	On	07/11/2024	Bond Future			12.60127	59.47634	12.61736	59.40321	15.35	0.00	0	
Total R214 Future											0.00	0	20,60
R214	On	02/11/2023	Bond Future	11.45	Call		562.98000	0.56298	569,750	15.44	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,332.23000	4.33223	4,273,590	15.44	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		574.77000	0.57477	581,700	15.46	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,291.37000	4.29137	4,232,890	15.46	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		586.83000	0.58683	593,910	15.47	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,250.84000	4.25084	4,192,510	15.47	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,379.19000	2.37919	2,404,000	15.56	0.00	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
R214	On	01/02/2024	Bond Future	12.16	Put		3,034.63000	3.03463	2,992,730	15.56	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,332.28000	2.33228	2,356,720	15.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,084.03000	3.08403	3,041,760	15.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,355.68000	2.35568	2,380,300	15.55	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,059.25000	3.05925	3,017,160	15.55	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,066.94000	6.06694	6,014,730	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,520.86000	1.52086	1,537,330	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,028.67000	6.02867	5,976,590	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,492.92000	1.49292	1,509,120	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,105.55000	6.10555	6,053,200	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,506.75000	1.50675	1,523,090	15.49	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,027.07000	3.02707	3,054,950	15.15	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,508.11000	4.50811	4,465,540	15.15	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,049.08000	3.04908	3,077,100	15.16	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,482.18000	4.48218	4,439,750	15.16	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,005.14000	3.00514	3,032,880	15.14	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		4,534.18000	4.53418	4,491,470	15.14	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Put		4,067.69000	4.06769	4,029,090	15.18	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Call		4,012.78000	4.01278	4,047,440	15.19	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Put		4,046.22000	4.04622	4,007,750	15.19	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Call		4,036.85000	4.03685	4,071,640	15.20	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Put		4,024.86000	4.02486	3,986,520	15.20	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Call		3,988.78000	3.98878	4,023,310	15.18	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,60
Total for Bond											1,524,597,943.38	40,859	1,436,56
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	

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 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 02/11/2023 GOVI			895.60800	895.60800	895.16400	895.16400			0.00	0	82
GOVI On 01/02/2024 GOVI			915.82700	915.82700	915.37400	915.37400			0.00	0	
GOVI On 02/05/2024 GOVI			936.48600	936.48600	936.02100	936.02100			0.00	0	
GOVI On 01/08/2024 GOVI			957.83300	957.83300	957.35600	957.35600			0.00	0	
GOVI On 07/11/2024 GOVI			979.85800	979.85800	979.36500	979.36500			0.00	0	
Total GOVI Future									0.00	0	82
GOVI On 02/11/2023 GOVI	885.80	Call			93,640.00000	9.36400	98,080,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			93,540.00000	9.35400	97,980,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			93,440.00000	9.34400	97,880,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			353,740.00000	35.37400	358,270,000		0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Call			353,940.00000	35.39400	358,470,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			353,840.00000	35.38400	358,370,000		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 Interr
GOVI	On	01/02/2024	GOVI	879.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		149,590.00000	14.95900	144,940,000		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		149,690.00000	14.96900	145,040,000		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		149,490.00000	14.94900	144,840,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call		139,760.00000	13.97600	144,530,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call		139,660.00000	13.96600	144,430,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call		139,860.00000	13.98600	144,630,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.78	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.79	Call		305,750.00000	30.57500	310,680,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.79	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.80	Call		305,650.00000	30.56500	310,580,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	07/11/2024	GOVI	948.78	Call		305,850.00000	30.58500	310,780,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	82
Total for GOVI											0.00	0	82
AL37	On	02/11/2023	Index Future			912.48300	912.48300	911.56300	911.56300		0.00	0	
AL37	On	01/02/2024	Index Future			933.08300	933.08300	932.14300	932.14300		0.00	0	
AL37	On	02/05/2024	Index Future			954.13100	954.13100	953.16900	953.16900		0.00	0	
AL37	On	01/08/2024	Index Future			975.88000	975.88000	974.89400	974.89400		0.00	0	
AL37	On	07/11/2024	Index Future			998.32000	998.32000	997.30600	997.30600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	02/11/2023	Index Future			1,042.40900	1,042.40900	1,042.80300	1,042.80300		0.00	0	
AL7T	On	01/02/2024	Index Future			1,065.94200	1,065.94200	1,066.34600	1,066.34600		0.00	0	
AL7T	On	02/05/2024	Index Future			1,089.98800	1,089.98800	1,090.39900	1,090.39900		0.00	0	
AL7T	On	01/08/2024	Index Future			1,114.83300	1,114.83300	1,115.25200	1,115.25200		0.00	0	
AL7T	On	07/11/2024	Index Future			1,140.46800	1,140.46800	1,140.89100	1,140.89100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	02/11/2023	Index Future			908.56900	908.56900	908.09900	908.09900		0.00	0	10
ALBI	On	01/02/2024	Index Future			929.08100	929.08100	928.60100	928.60100		0.00	0	
ALBI	On	02/05/2024	Index Future			950.03900	950.03900	949.54600	949.54600		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ALBI	On	01/08/2024	Index Future			971.69500	971.69500	971.18900	971.18900				0.00	0	
ALBI	On	07/11/2024	Index Future			994.03800	994.03800	993.51600	993.51600				0.00	0	
Total ALBI Future													0.00	0	10
Total For ALBI													0.00	0	10
IGOV	On	02/11/2023	Index Future			335.91500	335.91500	336.01900	336.01900				0.00	0	5
IGOV	On	01/02/2024	Index Future			343.57900	343.57900	343.68600	343.68600				0.00	0	
IGOV	On	02/05/2024	Index Future			351.40800	351.40800	351.51600	351.51600				0.00	0	
IGOV	On	01/08/2024	Index Future			359.49500	359.49500	359.60500	359.60500				0.00	0	
IGOV	On	07/11/2024	Index Future			367.84200	367.84200	367.95300	367.95300				0.00	0	
Total IGOV Future													0.00	0	51
Total For IGOV													0.00	0	51
Total for Index													0.00	0	62
JIBAR F	On	16/08/2023	Jibar Future			8.41000	91.59000	8.41000	91.59000				0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.40000	91.60000	8.42000	91.58000				0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			8.45000	91.55000	8.47000	91.53000				0.00	0	
JIBAR F	On	15/11/2023	Jibar Future			8.45000	91.55000	8.47000	91.53000				0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			8.45500	91.54500	8.47500	91.52500				0.00	0	
JIBAR F	On	17/01/2024	Jibar Future			8.45000	91.55000	8.47500	91.52500				0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			8.37000	91.63000	8.38000	91.62000				0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.18000	91.82000	8.21000	91.79000				0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			8.02000	91.98000	8.06500	91.93500				0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			7.88000	92.12000	7.90500	92.09500				0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			7.82000	92.18000	7.84500	92.15500				0.00	0	
JIBAR F	On	18/06/2025	Jibar Future			7.76000	92.24000	7.77500	92.22500				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 :												1,524,597,943.38	40,859	1,438,000	
ABCPI3	On	07/12/2023	Spot Bond			5.54500	333.52226	5.54500	333.31398				0.00	0	
Total ABCPI3 SPOT													0.00	0	
Total For ABCPI3													0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	101.62025				0.00	0	
Total ABF001 SPOT													0.00	0	
Total For ABF001													0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.96617				0.00	0	
Total ABF003 SPOT													0.00	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 ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.98000	100.35677	9.98000	100.27668				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.01000	87.76280	12.01000	87.67894				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.22097				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	102.08662				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	103.53429				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	101.41320				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.72581				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.37264				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.43236				0.00	0	93,758,40
Total ABFN25 SPOT										0.00	0	93,758,40
Total For ABFN25										0.00	0	93,758,40
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.01342				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	102.04479				0.00	0	382,808,20
Total ABFN28 SPOT										0.00	0	382,808,20
Total For ABFN28										0.00	0	382,808,20
ABFN28 On 29/08/2025 Spot Bond					0.00000	103.06459				0.00	0	2,929,157,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
Total ABFN29 SPOT										0.00	0	2,929,157,20
Total For ABFN29										0.00	0	2,929,157,20
ABFN30 On 29/08/2028 Spot Bond					0.00000	102.85440				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	100.08976				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.36840				0.00	0	162,714,30
Total ABFN33 SPOT										0.00	0	162,714,30
Total For ABFN33										0.00	0	162,714,30
ABFN33 On 07/02/2024 Spot Bond					0.00000	100.32459				0.00	0	3,144,988,60
Total ABFN35 SPOT										0.00	0	3,144,988,60
Total For ABFN35										0.00	0	3,144,988,60
ABFN34 On 07/02/2026 Spot Bond					0.00000	100.54460				0.00	0	171,278,20
Total ABFN36 SPOT										0.00	0	171,278,20
Total For ABFN36										0.00	0	171,278,20
ABFN35 On 07/02/2029 Spot Bond					0.00000	101.41385				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN36 On 16/09/2024 Spot Bond					0.00000	101.79595				0.00	0	514,988,60
Total ABFN40 SPOT										0.00	0	514,988,60
Total For ABFN40										0.00	0	514,988,60
ABFN37 On 16/09/2026 Spot Bond					0.00000	101.49479				0.00	0	191,213,10
Total ABFN41 SPOT										0.00	0	191,213,10
Total For ABFN41										0.00	0	191,213,10
ABFN38 On 16/09/2029 Spot Bond					0.00000	101.73237				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN39 On 14/10/2024 Spot Bond					0.00000	100.76364				0.00	0	727,850,60
Total ABFN44 SPOT										0.00	0	727,850,60
Total For ABFN44										0.00	0	727,850,60
ABFN40 On 14/10/2026 Spot Bond					0.00000	100.77116				0.00	0	668,167,90
Total ABFN45 SPOT										0.00	0	668,167,90
Total For ABFN45										0.00	0	668,167,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.26194				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.92228				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.97069				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.30160				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.99642				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.83177				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.01387				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.13363				0.00	0	85,639,10
Total ABFN53 SPOT										0.00	0	85,639,10
Total For ABFN53										0.00	0	85,639,10
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.51633				0.00	0	351,648,00
Total ABFN54 SPOT										0.00	0	351,648,00
Total For ABFN54										0.00	0	351,648,00
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.92139				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	102.38640				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	99.92394				0.00	0	
Total ABFN57 SPOT										0.00	0	

Contract 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 ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	99.92184				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.97250				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.98591				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	102.47907				0.00	0	1,400,000,00
Total ABFN61 SPOT										0.00	0	1,400,000,00
Total For ABFN61										0.00	0	1,400,000,00
ABFN6: On 24/02/2030 Spot Bond					0.00000	102.44517				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6: On 28/06/2026 Spot Bond					0.00000	101.26339				0.00	0	5,000,000,00
Total ABFN63 SPOT										0.00	0	5,000,000,00
Total For ABFN63										0.00	0	5,000,000,00
ABFN6 On 28/06/2028 Spot Bond					0.00000	101.19279				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6: On 28/06/2030 Spot Bond					0.00000	101.20231				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.37785				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.65340				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.09462				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.74965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT									0.00	0	
Total For ABJ01									0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.37916			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.14079			0.00	0	
Total ABJ03 SPOT									0.00	0	
Total For ABJ03									0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.28784			0.00	0	
Total ABJ04 SPOT									0.00	0	
Total For ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.33440			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.84000	7.84000	7.84000	166.95656			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	97.02937	100.00000	96.37300			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.64000	4.64000	4.64000	168.74189			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	218.12654			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	242.60017			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.89500	8.89500	8.89500	106.01587			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.30000	104.82475	9.30000	104.74710		177,630,000,000,000.00	19,100,000,000	19,100,000,000	
Total ABS16 SPOT								'7,630,000,000,000.00	19,100,000,000	19,100,000,000	
Total For ABS16								'7,630,000,000,000.00	19,100,000,000	19,100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ABS17 On 11/11/2027 Spot Bond			9.30500	107.29044	9.30500	107.21092				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.53000	103.87615	8.53000	103.80409				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.86000	9.86000	9.86000	103.79826				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.30000	102.40601	9.30000	102.33015				0.00	0	189,633,80
Total ABS7 SPOT										0.00	0	189,633,80
Total For ABS7										0.00	0	189,633,80
ABS7/F On 11/09/2026 Spot Bond			100.00000	19.93767	100.00000	19.80629				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			5.19500	333.88410	5.19500	333.68490				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.77000	11.77000	11.77000	100.22048				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.59172				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.56360				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.51611				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.74095				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.79347				0.00	0	
Total AECI04 SPOT										0.00	0	

Contract 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 AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.56294				0.00	0	2,748,000,00
Total AGL01 SPOT										0.00	0	2,748,000,00
Total For AGL01										0.00	0	2,748,000,00
AGL02 On 11/04/2024 Spot Bond					0.00000	101.57302				0.00	0	727,850,60
Total AGL02 SPOT										0.00	0	727,850,60
Total For AGL02										0.00	0	727,850,60
AGL03 On 17/05/2025 Spot Bond					0.00000	100.86191				0.00	0	681,158,30
Total AGL03 SPOT										0.00	0	681,158,30
Total For AGL03										0.00	0	681,158,30
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.21297				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	109.52570				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.63741				0.00	200,000,000	100,000,00
Total AGT01 SPOT										0.00	200,000,000	100,000,00
Total For AGT01										0.00	200,000,000	100,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.33940				0.00	400,000,000	200,000,00
Total AGT02 SPOT										0.00	400,000,000	200,000,00
Total For AGT02										0.00	400,000,000	200,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.06589				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.62677				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.44031				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.67510				0.00	0	74,506,00
Total AH2A11 SPOT										0.00	0	74,506,00
Total For AH2A11										0.00	0	74,506,00
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.68779				0.00	0	1,086,571,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A21 SPOT										0.00	0	1,086,571,60
Total For AH2A21										0.00	0	1,086,571,60
AH2A3 On 18/07/2026 Spot Bond			9.19500	96.87056	9.19500	96.79958				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.70707				0.00	0	105,167,20
Total AH2B11 SPOT										0.00	0	105,167,20
Total For AH2B11										0.00	0	105,167,20
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.77127				0.00	0	91,782,30
Total AH2C11 SPOT										0.00	0	91,782,30
Total For AH2C11										0.00	0	91,782,30
AHF2D On 18/07/2026 Spot Bond					0.00000	100.85134				0.00	0	38,242,60
Total AHF2D1 SPOT										0.00	0	38,242,60
Total For AHF2D1										0.00	0	38,242,60
AHF2O On 18/04/2024 Spot Bond					0.00000	100.64123				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	102.17141				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.08500	104.72845	10.08500	104.64187				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	102.10078				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	102.23781				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	102.32633				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.95664				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.17961				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.09394				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	102.23781				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	102.32633				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.94571				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.24016				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.29481				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	102.28192				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	102.24873				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	102.37040				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	102.32837				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	103.43509				0.00	0	
Total AHF7D1 SPOT										0.00	0	

Contract 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 AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.01160				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.80000	100.76047	10.80000	100.67411				0.00	0	3,013,10
Total AIR04 SPOT										0.00	0	3,013,10
Total For AIR04										0.00	0	3,013,10
AIR05 On 29/05/2030 Spot Bond			12.17000	92.21951	12.17000	92.13073				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.85498				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.02912				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.16981				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.20000	198.20654	7.20000	198.05663				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.65048				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.03526				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	102.45800				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	102.16247				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.25420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC001: On 22/09/2023 Spot Bond					0.00000	101.31228				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC002: On 20/12/2027 Spot Bond					0.00000	101.66927				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC003: On 29/04/2024 Spot Bond					0.00000	102.27326				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC004: On 28/03/2024 Spot Bond					0.00000	101.15366				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC005: On 06/04/2028 Spot Bond					0.00000	101.17043				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC013: On 06/04/2028 Spot Bond					0.00000	101.17043				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC014: On 06/04/2028 Spot Bond					0.00000	101.17043				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC015: On 17/10/2023 Spot Bond					0.00000	100.66013				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC016: On 17/08/2023 Spot Bond					0.00000	99.85362				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC017: On 18/08/2023 Spot Bond					0.00000	99.82913				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC018: On 21/08/2023 Spot Bond					0.00000	99.77810				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC02(On 28/04/2028 Spot Bond					0.00000	100.40475				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02(On 20/06/2028 Spot Bond					0.00000	101.57078				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02(On 20/06/2030 Spot Bond			12.58000	12.58000	12.58000	101.28397				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02(On 20/06/2027 Spot Bond					0.00000	101.51028				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02(On 17/05/2028 Spot Bond					0.00000	99.83487				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02(On 22/08/2023 Spot Bond					0.00000	102.02685				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02(On 23/08/2023 Spot Bond					0.00000	101.99445				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02(On 25/08/2023 Spot Bond					0.00000	101.92387				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02(On 26/05/2028 Spot Bond					0.00000	102.19895				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC02(On 26/05/2026 Spot Bond					0.00000	102.13606				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03(On 13/06/2024 Spot Bond					0.00000	101.55632				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03(On 14/06/2024 Spot Bond					0.00000	101.53025				0.00	0	
Total ASC031 SPOT										0.00	0	

Contract 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 ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	101.48876				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	101.48605				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	101.23277				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	101.25211				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.99651				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASC03: On 20/06/2028 Spot Bond					0.00000	100.74850				0.00	0	
Total ASC037 SPOT										0.00	0	
Total For ASC037										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.60503				0.00	0	
Total ASC038 SPOT										0.00	0	
Total For ASC038										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.58534				0.00	0	
Total ASC039 SPOT										0.00	0	
Total For ASC039										0.00	0	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.61431				0.00	0	
Total ASC040 SPOT										0.00	0	
Total For ASC040										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.54118				0.00	0	
Total ASC041 SPOT										0.00	0	
Total For ASC041										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.38347				0.00	0	
Total ASC042 SPOT										0.00	0	
Total For ASC042										0.00	0	
ASC04: On 04/08/2028 Spot Bond					0.00000	100.19788				0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC043 SPOT										0.00	0	4,000,000.00
Total For ASC043										0.00	0	4,000,000.00
ASN02: On 07/12/2033 Spot Bond			5.55000	257.14586	5.55000	256.98504				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.65000	233.83566	5.65000	233.68756				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.99000	210.41015	5.99000	210.27120				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.61000	117.53589	5.61000	117.46212				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.04136				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.89069				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.72147				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.72521				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.72718				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.26316				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.50766				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	101.91013				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.29500	5.29500	5.29500	117.93507				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.69500	5.69500	5.69500	108.96564				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.53538				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.65633				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.02776				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	101.22566				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.82000	114.73525	5.82000	114.66134				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.52168				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.07830				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	101.58083				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	101.48648				0.00	0	
Total ASN354 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.48648				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	102.10540				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.73736				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.57157				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.87792				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.51710				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.62799				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.62799				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.69189				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.50206				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.47235				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.61307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2023 Spot Bond					0.00000	101.88793				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN421 On 20/12/2024 Spot Bond					0.00000	103.59848				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	101.39611				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN459 On 21/12/2026 Spot Bond					0.00000	101.52156				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN469 On 31/01/2024 Spot Bond			10.54500	10.54500	10.54500	99.71377				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			11.23500	11.23500	11.23500	104.52556				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN479 On 17/08/2025 Spot Bond					0.00000	101.94089				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	101.73816				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN485 On 25/08/2025 Spot Bond					0.00000	144.08609				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN486 On 28/02/2025 Spot Bond			11.02000	11.02000	11.02000	104.17986				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

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 01/09/2025 Spot Bond					0.00000	101.90442				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.54586				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.54586				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.44556				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.59000	96.91294	10.59000	96.83099				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.77000	96.73245	9.77000	96.65685				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.32000	95.77348	10.32000	95.69452				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.32000	95.77348	10.32000	95.69452				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.89500	100.52436	8.89500	100.45307				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.84500	100.59281	10.84500	100.50624				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.79500	100.59106	10.79500	100.50488				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.29500	100.43425	10.29500	100.35322				0.00	0	
Total ASN532 SPOT										0.00	0	

Contract 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 ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.29500	100.43425	10.29500	100.35322				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.19522				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.31680				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/01/2026 Spot Bond			10.93000	99.69754	10.93000	99.61108				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.02000	100.09740	11.02000	100.01123				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.88000	100.19759	10.88000	100.11239				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.73893				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.53727				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.94812				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	96.73498				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.37000	99.79026	10.37000	99.70919				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.52151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	102.40372				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.76081				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.35331				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	101.22543				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.34381				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.50638				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.33685				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.46085				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.31540				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.15631				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.59909				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	

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 20/06/2026 Spot Bond					0.00000	101.69154				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.22322				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.00999				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.91782				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.35393				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.71070				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.17314				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.28229				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.62960				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.69013				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.41376				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.56504				0.00	0	
Total ASN684 SPOT										0.00	0	

Contract 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 ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.06812				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.85627				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.34281				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.85627				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.92933				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.54958				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.55661				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.70312				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.15986				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2025 Spot Bond					0.00000	99.69727				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.36524				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.98246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.13928				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.77985				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 31/07/2026 Spot Bond					0.00000	100.33607				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	102.27265				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.36209				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.51441				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.52848				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	96.39853				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.32552				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.20456				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.14232				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78: On 21/12/2026 Spot Bond			10.02384	10.02384	10.02384	102.76814				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.98264				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.82000	10.82000	10.82000	99.97300				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.35043				0.00	0	447,078,40
Total ASN803 SPOT										0.00	0	447,078,40
Total For ASN803										0.00	0	447,078,40
ASN80: On 31/01/2027 Spot Bond					0.00000	100.32408				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.32440				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.39597				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.14189				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.14158				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.88329				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.23648				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	92.11006				0.00	0	
Total ASN823 SPOT										0.00	0	

Contract 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 ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.91435				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.53215				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.51572				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.90424				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.82537				0.00	0	6,000,00
Total ASN832 SPOT										0.00	0	6,000,00
Total For ASN832										0.00	0	6,000,00
ASN83: On 14/04/2027 Spot Bond					0.00000	100.82537				0.00	0	6,000,00
Total ASN833 SPOT										0.00	0	6,000,00
Total For ASN833										0.00	0	6,000,00
ASN83: On 31/01/2025 Spot Bond					0.00000	100.35050				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.55932				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.60228				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.59946				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.59946				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.53323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	99.65000				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 29/04/2025 Spot Bond					0.00000	100.34728				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.34581				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.51450				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.54279				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	102.27272				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.71771				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.32366				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	101.48590				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	102.35575				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 09/06/2027 Spot Bond					0.00000	101.81670				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.81670				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.66711				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.66711				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.33373				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.44432				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.69730				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.68325				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.88084				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.72482				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.33148				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.73039				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract 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 ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.47000	100.43934	11.47000	100.34953				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	95.57111				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.30949				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.50035				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.25881				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.31552				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.27634				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.23715				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.20665				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.23604				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.20665				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.23604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	97.98682				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	90.23769				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.62685				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	107.04022				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.73251				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	100.33492				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.64115				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.58912				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.54251				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.80273				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.50395				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95(On 20/06/2027 Spot Bond					0.00000	101.51450				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	102.27273				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	100.35189				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	101.71143				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	101.55376				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	101.47235				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	101.27714				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	119.87397				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.78167				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.50048				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97(On 24/01/2025 Spot Bond					0.00000	88.66847				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	100.36217				0.00	0	
Total ASN977 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.58490				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	101.01666				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	81.69546				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	99.88549				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	99.85416				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	99.83800				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.49187				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.65521				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.79388				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.76349				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	102.27293				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.48000	101.82300	7.48000	101.76120				0.00	0	281,324,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	281,324,50
Total For BAW33										0.00	0	281,324,50
BAW34 On 09/10/2023 Spot Bond					0.00000	101.15348				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.17317				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.89358				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.33352				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	102.12119				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.70500	101.54999	9.70500	101.47113				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	102.27299				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.67810				0.00	0	2,000,000,00
Total BAWGL2 SPOT										0.00	0	2,000,000,00
Total For BAWGL2										0.00	0	2,000,000,00
BAYA72 On 31/03/2026 Spot Bond			12.22000	12.22000	12.22000	104.30214				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.00634				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.56062				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.55912				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.62005				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.69276				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.41040				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.60600				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.50327				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.47504				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.10389				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.46389				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.81722				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.90233				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.55938				0.00	0	
Total BAYA98 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA98										0.00	0	
BAYA9: On 30/09/2027 Spot Bond					0.00000	101.52020				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.70019				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.73375				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.72873				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.70058				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	101.68956				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.70019				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.70060				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.75688				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.32500	9.32500	9.32500	98.03819				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.03050				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.69919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.43172				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.13859				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.48451				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.12163				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.49329				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.83705				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.09186				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX49 On 30/01/2024 Spot Bond					0.00000	100.30872				0.00	0	
Total BDX49 SPOT										0.00	0	
Total For BDX49										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.02051				0.00	0	94,203,00
Total BGL17 SPOT										0.00	0	94,203,00
Total For BGL17										0.00	0	94,203,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.56981				0.00	0	21,702,30
Total BGL19 SPOT										0.00	0	21,702,30
Total For BGL19										0.00	0	21,702,30
BID10 On 15/11/2023 Spot Bond					0.00000	100.12009				0.00	0	93,910,90
Total BID10 SPOT										0.00	0	93,910,90
Total For BID10										0.00	0	93,910,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			8.99000	102.45320	8.99000	102.37925				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.91492				0.00	300,000,000	
Total BID13 SPOT										0.00	300,000,000	
Total For BID13										0.00	300,000,000	
BID15 On 28/10/2024 Spot Bond					0.00000	100.67487				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.57380				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.25758				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.34188				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.93347				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.59500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.90200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	61.86500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	55.28300				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.97084				0.00	0	
Total BNPS01 SPOT										0.00	0	

Contract 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 BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.99018				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.61206				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	99.73272				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	99.72465				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.82328				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BNPS0 On 01/08/2028 Spot Bond					0.00000	100.27980				0.00	0	
Total BNPS07 SPOT										0.00	0	
Total For BNPS07										0.00	0	
BNPS0 On 01/08/2029 Spot Bond					0.00000	100.28113				0.00	0	
Total BNPS08 SPOT										0.00	0	
Total For BNPS08										0.00	0	
BNPS1 On 04/07/2028 Spot Bond					0.00000	100.20419				0.00	0	
Total BNPS10 SPOT										0.00	0	
Total For BNPS10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.92738				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.01389				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.86611				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.22331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2024 Spot Bond					0.00000	102.19162				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 11/01/2024 Spot Bond					0.00000	100.82415				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	101.11844				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF37 On 10/05/2024 Spot Bond					0.00000	100.02491				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF38 On 03/07/2024 Spot Bond					0.00000	101.03822				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF39 On 14/07/2026 Spot Bond					0.00000	100.76443				0.00	0	
Total BPPF40 SPOT										0.00	0	
Total For BPPF40										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	101.24760				0.00	0	68,511,30
Total BWZJ24 SPOT										0.00	0	68,511,30
Total For BWZJ24										0.00	0	68,511,30
BWZJ24 On 11/02/2025 Spot Bond					0.00000	100.27579				0.00	0	171,278,20
Total BWZJ25 SPOT										0.00	0	171,278,20
Total For BWZJ25										0.00	0	171,278,20
BYA100 On 30/09/2026 Spot Bond					0.00000	101.49198				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.46374				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BYA102 On 30/06/2027 Spot Bond					0.00000	101.49212				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	101.46372				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	101.43543				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.58141				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.24114				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	102.38758				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.02000	103.99683	9.02000	103.92166				0.00	0	7,962,90
Total CCT02 SPOT										0.00	0	7,962,90
Total For CCT02										0.00	0	7,962,90
CCT03 On 15/03/2025 Spot Bond			9.67000	106.73502	9.67000	106.65289				0.00	0	204,871,30
Total CCT03 SPOT										0.00	0	204,871,30
Total For CCT03										0.00	0	204,871,30
CCT04 On 17/07/2027 Spot Bond			10.71000	10.71000	10.71000	99.62297				0.00	0	14,839,70
Total CCT04 SPOT										0.00	0	14,839,70
Total For CCT04										0.00	0	14,839,70
CGR47 On 28/02/2025 Spot Bond					0.00000	102.63747				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.63194				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.65566				0.00	0	
Total CGR51 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.47522				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.52631				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.63742				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.59171				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.00500	104.50367	10.00500	104.42053				0.00	0	47,488,20
Total CLN362 SPOT										0.00	0	47,488,20
Total For CLN362										0.00	0	47,488,20
CLN37 On 20/03/2024 Spot Bond					0.00000	102.96601				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.31000	103.76120	11.31000	103.66818				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.14530				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.34000	162.55171	7.34000	162.42749				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.47000	157.81613	9.47000	157.66924				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.65000	104.86097	9.65000	104.78045				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.83632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.96418				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.33940				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.68179				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	101.50288				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	99.99318				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	101.74044				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.72654				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.55000	100.40217	10.55000	100.31805				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.46139				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.81100				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	162.85100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN545 On 17/01/2024 Spot Bond					0.00000	101.22228				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.02000	99.81112	10.02000	99.73028				0.00	0	4,000,000
Total CLN546 SPOT										0.00	0	4,000,000
Total For CLN546										0.00	0	4,000,000
CLN547 On 29/03/2025 Spot Bond			10.07000	103.75297	10.07000	103.66990				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.16000	102.56376	10.16000	102.48093				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	100.40200				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	99.88620				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.91808				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	102.21848				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.86116				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	139.74400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.99965				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.52000	101.81689	10.52000	101.77411				0.00	0	
Total CLN562 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.02000	102.83950	10.02000	102.75756				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.17824				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	99.78254				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56: On 17/01/2024 Spot Bond					0.00000	101.36086				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	99.99970				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			10.25000	101.98867	10.25000	101.90559				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	99.91569				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	99.99970				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.65118				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.66239				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.71026				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	101.17210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.02733				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.69591				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.71533				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	102.20572				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.37181				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	102.16469				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	101.52930				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	103.07073				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.32052				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.76000	157.59659	5.76000	133.01213				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	102.40518				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 27/06/2024 Spot Bond					0.00000	101.34825				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	102.19694				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.49000	9.49000	9.49000	101.54978				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.13527				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.66593				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.52930				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.52930				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 05/08/2024 Spot Bond			9.07500	9.07500	9.07500	99.83553				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.01649				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.53184				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.99503				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.75071				0.00	0	
Total CLN607 SPOT										0.00	0	

Contract 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 CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	102.22587				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.51327				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.29640				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.87368				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	102.12639				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.82140				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.57733				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	102.04667				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.39060				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.67518				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	102.51405				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.92820				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.33000	59.32797	13.33000	77.09112				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	102.34992				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.72000	97.71389	10.72000	102.36842				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	102.50716				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	102.33252				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.07611				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.02707				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.40047				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	102.17124				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	102.50028				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	103.61611				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	102.63797				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.70248				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	102.17788				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.51764				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.39053				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.51908				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	102.58988				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	102.05703				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	102.50028				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	102.50028				0.00	0	
Total CLN652 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.99950				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.68347				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.30520				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.86341				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	132.71700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	155.88600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	104.12448				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	102.80317				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.40135				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	102.66092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			6.31347	164.90268	6.31347	133.92045				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.31347	164.90268	6.31347	133.92131				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	102.69533				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.78711				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.47879				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	104.11928				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.79417				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/12/2026 Spot Bond					0.00000	101.44714				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	101.46922				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.04112				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.61670				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	101.61648				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	105.23186				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.28670				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	101.50372				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.84206				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	89.10636				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.63850				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.66934				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.58456				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.12346				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.65173				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.83300				0.00	0	
Total CLN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.22578				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.48002				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.72447				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	81.96205				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.58700				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	99.92410				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.48978				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.48978				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.48978				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.78411				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.60879				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.80222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.11796				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.89931				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.81325				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.42218				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.42218				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.42218				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.43598				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.43598				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.43598				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.25648				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.27011				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.89316				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.50369				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.62508				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.24860				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.81550				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	122.08800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.06016				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	102.47733				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.39801				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.04480				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.42930				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.57291				0.00	0	
Total CLN745 SPOT										0.00	0	

Contract 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 CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	102.09254				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.49966				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.34748				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.96046				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.82190				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.08795				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	101.63551				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.21743				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.69982				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 22/04/2026 Spot Bond					0.00000	100.41050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.42293				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.01222				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.55241				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.78858				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.21743				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.50081				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.14500				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	108.06162				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.66323				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.93366				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77: On 28/08/2028 Spot Bond					0.00000	103.54927				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.35538				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			5.37000	5.37000	5.37000	111.74959				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	102.17472				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	102.44901				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.31970				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.32116				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	99.77096				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.32847				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.33168				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.33373				0.00	0	
Total CLN785 SPOT										0.00	0	

Contract 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 CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.33373				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.46199				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.29466				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.34904				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.93520				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.34904				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.02279				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.34904				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.33380				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.34904				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.34920				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.35021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.35021				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.28245				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.96772				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	106.73843				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.32204				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.35181				0.00	0	446,076,70
Total CLN806 SPOT										0.00	0	446,076,70
Total For CLN806										0.00	0	446,076,70
CLN807 On 28/02/2027 Spot Bond					0.00000	102.29239				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.33139				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.32500	98.11145	9.32500	98.03819				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.43036				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.34500				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN815 On 31/01/2025 Spot Bond					0.00000	100.34904				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.34928				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.35181				0.00	0	5,000,00
Total CLN817 SPOT										0.00	0	5,000,00
Total For CLN817										0.00	0	5,000,00
CLN818 On 31/01/2030 Spot Bond					0.00000	100.31972				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.34904				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.34928				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.33381				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.34928				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.34928				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.34897				0.00	0	
Total CLN826 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.34928				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	91.25833				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.34904				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.17071				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.93353				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.34897				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.47000	9.47000	9.47000	101.14888				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	102.27258				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	102.27272				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	102.27273				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	102.27262				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.33379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.50465				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	104.17150				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	105.09210				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	103.35720				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.84703				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	101.33381				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.33380				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.33341				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.36831				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.57747				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.51450				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85: On 20/06/2027 Spot Bond					0.00000	101.57359				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.66217				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.69028				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85: On 23/09/2026 Spot Bond					0.00000	101.57360				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85: On 28/02/2024 Spot Bond				100.00000	0.00000	87.16635				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	100.34928				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	101.58484				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	101.50043				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	101.82182				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86: On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.30190				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86: On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.74040				0.00	0	
Total CLN866 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.37967				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.39436				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.31403				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.31682				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.31536				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.67071				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	102.27258				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.53561				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.41907				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.41907				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.64316				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.13527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	101.13001				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.74572				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88(On 31/01/2030 Spot Bond					0.00000	100.31241				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.53037				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.34053				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.34053				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.16421				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.31110				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88(On 15/09/2027 Spot Bond			5.74000	5.74000	5.74000	129.93703				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88(On 20/12/2027 Spot Bond					0.00000	109.46108				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	101.65521				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN89 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	101.58209				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89 On 31/07/2025 Spot Bond					0.00000	100.34928				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89 On 20/12/2025 Spot Bond					0.00000	101.54532				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	102.27258				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89 On 30/09/2027 Spot Bond					0.00000	101.33373				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89 On 02/04/2026 Spot Bond					0.00000	101.08790				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.64073				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.15355				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90 On 20/12/2027 Spot Bond			11.47000	11.47000	11.47000	103.79931				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	103.23370				0.00	0	
Total CLN902 SPOT										0.00	0	

Contract 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 CLN902										0.00	0	
CLN90: On 20/12/2027 Spot Bond			11.10500	11.10500	11.10500	101.89794				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90: On 15/09/2029 Spot Bond					0.00000	101.85898				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90: On 20/12/2029 Spot Bond					0.00000	101.74642				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	101.64537				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	102.01739				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	100.42740				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	101.15000				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91: On 20/06/2024 Spot Bond					0.00000	101.65536				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN91: On 31/01/2026 Spot Bond					0.00000	100.34875				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	101.64539				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	101.68110				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN91: On 20/12/2032 Spot Bond					0.00000	101.88667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	103.26270				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	102.20694				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	101.50892				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	102.27280				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	102.27280				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	102.27265				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.27265				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	101.82934				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	101.72962				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.73946				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.75350				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN927 On 20/06/2028 Spot Bond					0.00000	101.74648				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.34875				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 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	
CLN930 On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	100.62240				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	101.76052				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			12.46500	12.46500	12.46500	100.75155				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN935 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN936 On 20/03/2026 Spot Bond					0.00000	102.06270				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN937 On 20/03/2025 Spot Bond					0.00000	99.55900				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN938 On 20/03/2027 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN938 SPOT										0.00	0	

Contract 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 CLN938										0.00	0	
CLN93: On 20/06/2028 Spot Bond					0.00000	101.45961				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94: On 20/03/2026 Spot Bond					0.00000	101.92241				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94: On 20/06/2030 Spot Bond					0.00000	101.85882				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN94: On 31/03/2031 Spot Bond					0.00000	101.33366				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN94: On 31/03/2031 Spot Bond					0.00000	101.33366				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN94: On 31/03/2028 Spot Bond					0.00000	101.33366				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.64812				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.45117				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.66920				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN94: On 20/06/2030 Spot Bond					0.00000	101.83075				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.71136				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN95: On 20/06/2028 Spot Bond					0.00000	101.91491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN95 On 31/03/2026 Spot Bond					0.00000	101.33380				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN95 On 23/09/2026 Spot Bond					0.00000	101.52464				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN95 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	
CLN95 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	
CLN95 On 20/06/2028 Spot Bond					0.00000	101.73946				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN95 On 20/06/2028 Spot Bond					0.00000	101.51874				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN95 On 20/06/2028 Spot Bond					0.00000	101.66920				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN95 On 31/08/2027 Spot Bond					0.00000	102.11487				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN95 On 31/08/2028 Spot Bond					0.00000	102.01949				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN96 On 30/09/2026 Spot Bond					0.00000	101.45565				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN96 On 20/06/2026 Spot Bond					0.00000	101.21312				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN962 On 30/09/2026 Spot Bond					0.00000	100.14408				0.00	0	
Total CLN962 SPOT										0.00	0	
Total For CLN962										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.31000	101.97210	11.31000	101.88019				0.00	0	38,604,80
Total COJ08 SPOT										0.00	0	38,604,80
Total For COJ08										0.00	0	38,604,80
COJG0 On 09/06/2024 Spot Bond			11.44000	100.84329	11.44000	100.75137				0.00	0	260,135,40
Total COJG01 SPOT										0.00	0	260,135,40
Total For COJG01										0.00	0	260,135,40
COT02 On 03/04/2028 Spot Bond			13.08000	93.89237	13.08000	93.79492				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.67000	93.81637	11.67000	93.72919				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.62143				0.00	0	256,060,90
Total DSY02 SPOT										0.00	0	256,060,90
Total For DSY02										0.00	0	256,060,90
DSY03 On 21/11/2024 Spot Bond			10.42000	10.42000	10.42000	102.34469				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.45691				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.75135				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.45203				0.00	0	1,000,000,00
Total DSY06 SPOT										0.00	0	1,000,000,00
Total For DSY06										0.00	0	1,000,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.07756				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.49361				0.00	0	
Total DTF002 SPOT										0.00	0	

Contract 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 DTF002										0.00	0	
DTF002 On 14/09/2023 Spot Bond					0.00000	101.50350				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF003 On 14/09/2025 Spot Bond					0.00000	101.73621				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF004 On 15/06/2024 Spot Bond					0.00000	101.45763				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF005 On 15/06/2026 Spot Bond					0.00000	101.49332				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DTP006 On 04/08/2024 Spot Bond					0.00000	100.17423				0.00	0	
Total DTP008 SPOT										0.00	0	
Total For DTP008										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.42000	100.02714	9.42000	99.95086				0.00	0	177,598,70
Total DV24 SPOT										0.00	0	177,598,70
Total For DV24										0.00	0	177,598,70
DV24/R On 18/02/2024 Spot Bond			9.69000	99.89550	9.69000	99.81718				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.89550	9.69000	99.81718				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.62000	96.87888	10.62000	96.79719				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.77000	97.16009	10.77000	97.07565				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	99.89119	10.10000	99.80965				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.89119	10.10000	99.80965				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.96159				0.00	0	
Total DVF24 SPOT										0.00	0	

Contract 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 DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.19998				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.07436				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.18510				0.00	0	140,866,30
Total DVF27 SPOT										0.00	0	140,866,30
Total For DVF27										0.00	0	140,866,30
DVF28 On 02/02/2028 Spot Bond					0.00000	100.43761				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.80523				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	102.04560				0.00	0	563,465,30
Total DVFB25 SPOT										0.00	0	563,465,30
Total For DVFB25										0.00	0	563,465,30
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.24922				0.00	0	431,195,80
Total DVFB26 SPOT										0.00	0	431,195,80
Total For DVFB26										0.00	0	431,195,80
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.25463				0.00	4,900,000,000	4,900,000,00
Total DVFB28 SPOT										0.00	4,900,000,000	4,900,000,00
Total For DVFB28										0.00	4,900,000,000	4,900,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.57894				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.76071				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.94279				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.25183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DVFC26 SPOT									0.00	0	
Total For DVFC26									0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.32773			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.81000	121.46829	5.81000	121.39013			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.81000	102.58441	5.81000	102.51840			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	152.89203	2.25000	152.83713			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			5.30500	159.14208	5.30500	159.04604			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			5.20000	143.70449	5.20000	143.61896			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			5.20000	137.40298	5.20000	137.32122		15,043,600,000,000.00	2,893,000,000	2,893,000,000	
Total EL30 SPOT								15,043,600,000,000.00	2,893,000,000	2,893,000,000	
Total For EL30								15,043,600,000,000.00	2,893,000,000	2,893,000,000	
EL31 On 02/06/2031 Spot Bond			5.63000	123.80341	5.63000	123.72521		0.00	0		
Total EL31 SPOT								0.00	0		
Total For EL31								0.00	0		
EL36 On 31/01/2036 Spot Bond			5.68000	106.54450	5.68000	106.47703		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	152.89203	2.25000	152.83713		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	210.09609		0.00	0		
Total ELN001 SPOT								0.00	0		
Total For ELN001								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	206.68604				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	193.64586				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	161.25111				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	160.17929				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	155.80765				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	144.88070				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	139.42590				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	141.62444				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	117.42471				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	110.58600				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	127.47547				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.73000	102.29198	10.73000	102.20486				0.00	0	
Total EMM03 SPOT										0.00	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 EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.12000	13.12000	13.12000	94.18002				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.17000	13.17000	13.17000	97.69217				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.82000	10.82000	10.82000	100.70401				0.00	0	57,50
Total EMM06 SPOT										0.00	0	57,50
Total For EMM06										0.00	0	57,50
EMM07 On 10/07/2027 Spot Bond			10.82000	10.82000	10.82000	100.29216				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.67000	12.67000	12.67000	96.32583				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.71500	11.71500	11.71500	98.69072				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.17000	15.17000	15.17000	91.58313				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.80299				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.91883				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	102.03835				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.91901				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.86469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.03374				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.69022				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.02638				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.02547				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC5 On 14/03/2024 Spot Bond					0.00000	101.53818				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	102.28940				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.37185				0.00	0	9,900,000.00
Total EQT004 SPOT										0.00	0	9,900,000.00
Total For EQT004										0.00	0	9,900,000.00
EQT00 On 10/09/2023 Spot Bond					0.00000	101.83599				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.31629				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.40009				0.00	0	188,406.00
Total EQT007 SPOT										0.00	0	188,406.00
Total For EQT007										0.00	0	188,406.00
EQT00 On 08/10/2024 Spot Bond					0.00000	100.90483				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01(On 12/11/2024 Spot Bond					0.00000	100.22656				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01(On 11/11/2023 Spot Bond					0.00000	99.99982				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01(On 11/11/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01(On 11/11/2027 Spot Bond					0.00000	100.48361				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B(On 17/05/2025 Spot Bond					0.00000	99.83640				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B(On 17/05/2027 Spot Bond					0.00000	99.83174				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C(On 17/05/2025 Spot Bond					0.00000	99.83397				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C(On 17/05/2027 Spot Bond					0.00000	99.82933				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	99.83429				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2(On 17/05/2025 Spot Bond					0.00000	99.87174				0.00	0	80,729,40
Total ERSA29 SPOT										0.00	0	80,729,40
Total For ERSA29										0.00	0	80,729,40
ERSA3(On 17/05/2027 Spot Bond					0.00000	99.83496				0.00	0	89,818,20
Total ERSA30 SPOT										0.00	0	89,818,20
Total For ERSA30										0.00	0	89,818,20
ERSA3(On 17/02/2028 Spot Bond					0.00000	99.83153				0.00	0	
Total ERSA31 SPOT										0.00	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 ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	99.82829				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	99.82587				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.62000	98.82226	9.62000	98.74619				1,647,909,848,000.00	171,300,400	2,613,278,80
Total ES26 SPOT										1,647,909,848,000.00	171,300,400	2,613,278,80
Total For ES26										1,647,909,848,000.00	171,300,400	2,613,278,80
ES26/R On 02/04/2026 Spot Bond			7.85000	102.85919	7.85000	102.79429				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.44000	75.12587	12.44000	75.05199				1,939,688,340,000.00	155,923,500	8,364,326,30
Total ES33 SPOT										1,939,688,340,000.00	155,923,500	8,364,326,30
Total For ES33										1,939,688,340,000.00	155,923,500	8,364,326,30
ES33/R On 15/09/2033 Spot Bond			7.50000	103.08787	7.50000	103.02601				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.94500	71.49896	12.95500	71.37385				4,885,397,692,500.00	377,396,500	40,366,957,10
Total ES42 SPOT										4,885,397,692,500.00	377,396,500	40,366,957,10
Total For ES42										4,885,397,692,500.00	377,396,500	40,366,957,10
ES42/R On 25/04/2042 Spot Bond			8.50000	102.55673	8.50000	102.48678				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.66000	11.66000	11.66000	99.54329				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.76000	14.76000	14.76000	92.36841				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.28457				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.89110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.31630				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.01212				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.72972				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.75680				0.00	0	
Total FIFB21 SPOT										0.00	0	
Total For FIFB21										0.00	0	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIFB22 SPOT										0.00	0	
Total For FIFB22										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.11355				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.77221				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	102.02320				0.00	0	79,939,40
Total FIFG03 SPOT										0.00	0	79,939,40
Total For FIFG03										0.00	0	79,939,40
FIFG04 On 22/02/2027 Spot Bond					0.00000	102.28094				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	102.30310				0.00	0	131,490,80
Total FIFG05 SPOT										0.00	0	131,490,80
Total For FIFG05										0.00	0	131,490,80
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	100.70820				0.00	600,000,000	730,000,000
Total FRB24 SPOT										0.00	600,000,000	730,000,000
Total For FRB24										0.00	600,000,000	730,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.57443				0.00	200,000,000	850,000,000
Total FRB25 SPOT										0.00	200,000,000	850,000,000
Total For FRB25										0.00	200,000,000	850,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.63494				0.00	0	514,090,900
Total FRB26 SPOT										0.00	0	514,090,900
Total For FRB26										0.00	0	514,090,900
FRB27 On 03/06/2026 Spot Bond			9.40000	103.88465	9.40000	103.80647				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.86696				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.47748				0.00	0	937,567,600
Total FRB29 SPOT										0.00	0	937,567,600
Total For FRB29										0.00	0	937,567,600
FRB30 On 19/04/2026 Spot Bond			9.32000	99.87749	9.32000	99.80294				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.88807				0.00	0	1,601,544,000
Total FRB31 SPOT										0.00	0	1,601,544,000
Total For FRB31										0.00	0	1,601,544,000
FRB32 On 28/09/2027 Spot Bond					0.00000	102.45790				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.47230				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.53561				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.41491				0.00	0	
Total FRB35 SPOT										0.00	0	

Contract 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 FRB35										0.00	0	
FRB36 On 14/09/2028 Spot Bond					0.00000	101.97102				0.00	0	2,500,000,00
Total FRB36 SPOT										0.00	0	2,500,000,00
Total For FRB36										0.00	0	2,500,000,00
FRB37 On 26/02/2029 Spot Bond					0.00000	100.49131				0.00	0	
Total FRB37 SPOT										0.00	0	
Total For FRB37										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.00500	334.08087	5.00500	333.88659				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	168.14345				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.05000	218.90142	5.05000	218.77326				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.24000	5.24000	5.24000	118.27062				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	233.68756				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.71000	99.77379	5.71000	99.71012				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.78000	97.09295	5.78000	97.03070				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.31000	9.31000	9.31000	89.64776				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.31000	9.31000	9.31000	88.71669				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.94000	5.94000	5.94000	165.66103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC25(On 17/07/2027 Spot Bond					0.00000	101.87461				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.91732				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	99.99950				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	99.91761				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	99.91681				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.88497				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	100.90437				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.31213				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.14567				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.74931				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.46536				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	101.58213				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.66942				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.70361				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.70947				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.32508				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.57087				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.67744				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.75395				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	101.59176				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	101.09318				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	100.01719				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	102.34692				0.00	0	
Total FRC335 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.86414				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	102.25023				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.81186				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.23150				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.88416				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/01/2026 Spot Bond					0.00000	101.05748				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/01/2026 Spot Bond					0.00000	100.44479				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2024 Spot Bond					0.00000	100.42054				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	102.17495				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 31/01/2026 Spot Bond					0.00000	100.89917				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/01/2026 Spot Bond					0.00000	100.57663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.35913				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.36104				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.37272				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.32928				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2024 Spot Bond					0.00000	101.19884				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.19750				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.36624				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.70012				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	92.85244				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	102.26509				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	93.16504				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/12/2026 Spot Bond					0.00000	101.49617				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.60359				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	99.56081				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	99.89622				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	99.89622				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	102.25751				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	102.25751				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.95494				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	99.99965				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	101.43244				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.34935				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.61131				0.00	0	
Total FRC396 SPOT										0.00	0	

Contract 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 FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond					0.00000	100.72871				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.63831				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.67167				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.70543				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	96.55353				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	103.39248				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	94.14036				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	91.79593				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	98.44884				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.20205				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.92246				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.60341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408: On 23/09/2025 Spot Bond					0.00000	100.27014				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409: On 30/04/2027 Spot Bond					0.00000	100.34938				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410: On 31/05/2027 Spot Bond					0.00000	102.44820				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412: On 30/04/2029 Spot Bond					0.00000	100.38038				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413: On 31/05/2027 Spot Bond					0.00000	102.16304				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414: On 31/05/2025 Spot Bond					0.00000	102.37111				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415: On 20/06/2027 Spot Bond					0.00000	105.28281				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416: On 31/05/2027 Spot Bond					0.00000	102.44046				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418: On 30/04/2029 Spot Bond					0.00000	100.37811				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419: On 27/09/2028 Spot Bond					0.00000	101.57747				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421: On 27/09/2028 Spot Bond					0.00000	101.60169				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	101.60169				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.31234				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.33419				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.39076				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.64671				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.05312				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.34931				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.12202				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.22003				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	102.18794				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.63406				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.80685				0.00	0	
Total FRC438 SPOT										0.00	0	

Contract 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 FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.82775				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.29243				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.29243				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.68332				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.57757				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.32660				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.27283				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.83631				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.27283				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.29243				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.69727				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	101.25221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.32660				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.32366				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45: On 20/06/2028 Spot Bond					0.00000	101.52154				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.62961				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.78421				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	102.41940				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.61996				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	100.37123				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46: On 30/04/2025 Spot Bond					0.00000	100.36973				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.34938				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC46: On 20/04/2032 Spot Bond					0.00000	100.72533				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.43722				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.02286				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46: On 20/12/2023 Spot Bond					0.00000	101.54710				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	102.17483				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	100.34031				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 07/12/2033 Spot Bond			9.83000	296.35838	9.83000	107.79608				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47: On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47: On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47: On 31/10/2028 Spot Bond					0.00000	102.18938				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	

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 FRC474										0.00	0	
FRC47: On 31/07/2030 Spot Bond					0.00000	100.46556				0.00	0	800,000,00
Total FRC475 SPOT										0.00	0	800,000,00
Total For FRC475										0.00	0	800,000,00
FRC47: On 20/06/2026 Spot Bond					0.00000	100.94630				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	100.92885				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47: On 07/12/2033 Spot Bond					0.00000	101.12499				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47: On 31/03/2032 Spot Bond					0.00000	100.68625				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.19000	113.70131	5.19000	113.63374				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.56000	118.21458	5.56000	118.14086				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.33382				0.00	0	209,815,80
Total FRJ24 SPOT										0.00	0	209,815,80
Total For FRJ24										0.00	0	209,815,80
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.50571				0.00	33,534,000,000	15,172,174,70
Total FRJ25 SPOT										0.00	33,534,000,000	15,172,174,70
Total For FRJ25										0.00	33,534,000,000	15,172,174,70
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.08001				0.00	0	617,636,00
Total FRJ26 SPOT										0.00	0	617,636,00
Total For FRJ26										0.00	0	617,636,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.20593				0.00	685,112,800	171,278,20
Total FRJ27 SPOT										0.00	685,112,800	171,278,20
Total For FRJ27										0.00	685,112,800	171,278,20
FRJ27E On 20/04/2027 Spot Bond					0.00000	101.38139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.57407				0.00	0	1,600,000.00
Total FRJ28 SPOT										0.00	0	1,600,000.00
Total For FRJ28										0.00	0	1,600,000.00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.54739				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.04971				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.72896				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.25188				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.84140				0.00	0	11,000.00
Total FRJ33 SPOT										0.00	0	11,000.00
Total For FRJ33										0.00	0	11,000.00
FRS100 On 15/01/2024 Spot Bond					0.00000	105.57054				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.64000	5.64000	5.64000	117.05710				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.38420				0.00	0	5,737.80
Total FRS103 SPOT										0.00	0	5,737.80
Total For FRS103										0.00	0	5,737.80
FRS108 On 31/01/2038 Spot Bond			5.67000	116.72753	5.67000	116.65372				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.53000	236.17295	5.53000	236.02561				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS11C On 31/01/2038 Spot Bond			5.86000	114.21080	5.86000	114.13686				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.53000	5.53000	5.53000	236.02561				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.04000	167.88354	5.04000	167.78575				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	118.34057	3.70500	118.28425				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.61000	117.53589	5.61000	117.46212				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.65000	233.83566	5.65000	233.68756				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.65000	233.83566	5.65000	233.68756				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			5.02000	167.93092	5.02000	167.83338				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.73000	232.29279	5.73000	232.14418				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.81000	114.86681	5.81000	114.79290				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.25000	217.06190	5.25000	216.93135				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.56000	105.47832	6.56000	105.40421				0.00	0	
Total FRS127 SPOT										0.00	0	

Contract 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 FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.25000	217.06190	5.25000	216.93135				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.25000	217.06190	5.25000	216.93135				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.24000	222.73755	6.24000	222.58602				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.51000	106.07505	6.51000	106.00092				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.81000	5.81000	5.81000	114.79290				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.60000	117.67126	5.60000	117.59750				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.56000	214.24601	5.56000	214.11187				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.01000	226.98747	6.01000	226.83720				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.69000	213.07780	5.69000	212.94218				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.69000	213.07780	5.69000	212.94218				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.09100	218.52285	5.09100	218.39421				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.79000	166.11925	5.79000	166.01263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			6.04000	209.96933	6.04000	209.82983				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.08000	209.61743	6.08000	209.47751				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.76000	166.18935	5.76000	166.08305				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.55500	214.29108	5.55500	214.15700				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	209.38955				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.54581				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.46245				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.33261				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	211.60057				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	157.21971				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	226.30051				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	258.64136				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.01375				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.02197				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.91776				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	102.20320				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.81404				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	102.26488				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.77191				0.00	0	
Total FRS220 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.47189				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	99.91519				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.44908				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.28517				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	75.15321				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.41802				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	128.01090				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.88916				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	107.74562				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.89746				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	137.18952				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26(On 25/03/2024 Spot Bond					0.00000	101.69995				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	102.35600				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	101.32049				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	139.46162				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	101.32622				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	101.32162				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	101.51847				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	101.78630				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.44099				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.36813				0.00	0	
Total FRS282 SPOT										0.00	0	

Contract 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 FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.54500	10.54500	10.54500	98.92706				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.54500	10.54500	10.54500	98.92706				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.48713				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.72312				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	100.09901				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	108.38532				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	102.40042				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.34938				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 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	
FRS30 On 13/07/2027 Spot Bond					0.00000	124.24855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.82000	9.82000	9.82000	104.14620				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.57553				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	102.06899				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.39148				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.73764				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	101.33409				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	104.35120				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.53000	4.53000	4.53000	100.86323				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	94.21789				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	105.80395				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS327 On 16/05/2028 Spot Bond					0.00000	97.39324				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS328 On 20/11/2023 Spot Bond					0.00000	97.71815				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 07/12/2033 Spot Bond			9.36450	298.69872	9.36450	108.68037				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 07/12/2033 Spot Bond			9.53000	296.89560	9.53000	108.39901				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 07/12/2033 Spot Bond			9.19000	108.92000	9.19000	109.02930				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 07/12/2033 Spot Bond			9.28000	108.70016	9.28000	108.80113				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS328 On 07/12/2033 Spot Bond			9.24000	108.77577	9.24000	108.87979				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS329 On 01/06/2028 Spot Bond					0.00000	113.65328				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS330 On 01/06/2030 Spot Bond					0.00000	102.08850				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS331 On 31/03/2026 Spot Bond					0.00000	101.33425				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS332 On 30/04/2026 Spot Bond					0.00000	100.34938				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS333 On 07/03/2028 Spot Bond					0.00000	102.11254				0.00	0	
Total FRS333 SPOT										0.00	0	

Contract 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 FRS333										0.00	0	
FRS33 On 21/12/2027 Spot Bond					0.00000	101.48017				0.00	0	2,000,000,00
Total FRS334 SPOT										0.00	0	2,000,000,00
Total For FRS334										0.00	0	2,000,000,00
FRS33 On 06/07/2028 Spot Bond					0.00000	101.93333				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS33 On 10/07/2028 Spot Bond					0.00000	102.73597				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS33 On 16/02/2027 Spot Bond					0.00000	101.45898				0.00	0	
Total FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS33 On 15/07/2024 Spot Bond					0.00000	100.72134				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS33 On 17/07/2026 Spot Bond					0.00000	102.30818				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS34 On 19/07/2028 Spot Bond					0.00000	102.94926				0.00	0	
Total FRS340 SPOT										0.00	0	
Total For FRS340										0.00	0	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.64776				0.00	0	
Total FRS341 SPOT										0.00	0	
Total For FRS341										0.00	0	
FRS34 On 08/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total FRS342 SPOT										0.00	0	2,000,000,00
Total For FRS342										0.00	0	2,000,000,00
FRS36 On 07/12/2023 Spot Bond			4.80500	4.80500	4.80500	334.09918				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.18500	334.93276	4.18500	334.75989				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.54500	4.54500	4.54500	334.37593				0.00	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 FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.19362				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.51000	107.65052	5.51000	107.58380				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.02000	66.75667	5.02000	115.71120				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			4.91000	4.91000	4.91000	168.09569				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.19000	5.19000	5.19000	167.42910				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.60500	5.60500	5.60500	333.25048				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.22000	103.74616	9.22000	103.66954				0.00	0	146,958,30
Total FRX24 SPOT										0.00	0	146,958,30
Total For FRX24										0.00	0	146,958,30
FRX25 On 26/07/2025 Spot Bond			9.17000	101.50712	9.17000	101.43296				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.21000	104.25692	9.21000	104.18000			201,044,169,000.00		21,828,900	1,227,114,60
Total FRX26 SPOT									201,044,169,000.00		21,828,900	1,227,114,60
Total For FRX26									201,044,169,000.00		21,828,900	1,227,114,60
FRX27 On 07/03/2027 Spot Bond			9.27000	107.15716	9.27000	107.07803				0.00	0	301,720,40
Total FRX27 SPOT										0.00	0	301,720,40
Total For FRX27										0.00	0	301,720,40
FRX28 On 26/07/2028 Spot Bond			9.67000	102.24871	9.67000	102.17004				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	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
FRX30 On 31/01/2030 Spot Bond			10.22500	98.15573	10.22500	98.07598				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.40000	99.94553	10.40000	99.86158			247,518,960,000.00		23,799,900	93,074,900
Total FRX31 SPOT									247,518,960,000.00		23,799,900	93,074,900
Total For FRX31									247,518,960,000.00		23,799,900	93,074,900
FRX32 On 31/03/2032 Spot Bond			10.74000	102.66489	10.74000	102.57690				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.50000	69.24208	12.50000	69.17330				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	102.08600				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	102.10058				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	102.04520				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	102.28533				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	102.09389				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.59478				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.60363				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.72023				0.00	0	37,000,000.00
Total GBL06 SPOT										0.00	0	37,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GBL06										0.00	0	37,000,000.00
GDA A1 On 20/07/2028 Spot Bond					0.00000	100.31659				0.00	0	
Total GDA A1 SPOT										0.00	0	
Total For GDAA1										0.00	0	
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.32258				0.00	0	
Total GDAB1 SPOT										0.00	0	
Total For GDAB1										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.23883				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.04721				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.11529				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.58314				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.84000	119.73865	4.84000	119.67056				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.17784				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.12900	103.41956	9.12900	103.34324				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.20653				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.83000	104.72365	7.83000	104.65775				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.51221				0.00	0	9,577,478.20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT23 SPOT										0.00	0	9,577,478,20
Total For GRT23										0.00	0	9,577,478,20
GRT25 On 09/03/2025 Spot Bond					0.00000	102.32920				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.83331				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.21239				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.75235				0.00	0	60,102,90
Total GRT29 SPOT										0.00	0	60,102,90
Total For GRT29										0.00	0	60,102,90
GRT30 On 10/12/2025 Spot Bond					0.00000	102.21538				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	102.01286				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.98378				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.62263				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.43119				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.67231				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.77315				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	100.30765				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.09816				0.00	0	128,458,70
Total GRT41 SPOT										0.00	0	128,458,70
Total For GRT41										0.00	0	128,458,70
GRT42 On 20/11/2026 Spot Bond					0.00000	100.54315				0.00	0	128,458,70
Total GRT42 SPOT										0.00	0	128,458,70
Total For GRT42										0.00	0	128,458,70
GRT47 On 22/04/2024 Spot Bond					0.00000	100.80269				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.02938				0.00	0	128,458,70
Total GRT48 SPOT										0.00	0	128,458,70
Total For GRT48										0.00	0	128,458,70
GRT49 On 10/06/2025 Spot Bond					0.00000	101.78022				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.22984				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.62454				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.68735				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.02711				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.81324				0.00	0	6,000,00
Total GRT54 SPOT										0.00	0	6,000,00
Total For GRT54										0.00	0	6,000,00
GRT55 On 09/06/2028 Spot Bond					0.00000	102.03721				0.00	0	
Total GRT55 SPOT										0.00	0	

Contract 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 GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	101.95284				0.00	0	1,000,000,00
Total GRT56 SPOT										0.00	0	1,000,000,00
Total For GRT56										0.00	0	1,000,000,00
GS000: On 08/11/2023 Spot Bond					0.00000	100.07205				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.45000	9.45000	9.45000	100.98937				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	102.14364				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.39835				0.00	0	
Total H112T1 SPOT										0.00	0	
Total For H112T1										0.00	0	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.56825				0.00	0	
Total H116T4 SPOT										0.00	0	
Total For H116T4										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.01931				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	101.07871				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.69598				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.51627				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.34925				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	101.33380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.72984				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.88128				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.47175				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.25593				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.66188				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.95180				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.65003				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.36644				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.16397				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.27615				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.04176				0.00	0	186,288,10
Total HILB18 SPOT										0.00	0	186,288,10
Total For HILB18										0.00	0	186,288,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
HWAY2 On 07/12/2023 Spot Bond			5.46500	333.60489	5.46500	333.39868				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.59500	5.59500	5.59500	333.01052				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.69500	103.16837	10.69500	103.07933				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.34000	78.14370	5.34000	114.82655				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.45000	81.47828	12.45000	81.39810			548,631,660,000.00	44,066,800	4,341,057,400	
Total HWAY34 SPOT									548,631,660,000.00	44,066,800	4,341,057,400	
Total For HWAY34									548,631,660,000.00	44,066,800	4,341,057,400	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.55232	100.00000	9.48939				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.47000	80.59544	12.47000	80.51601				0.00	0	4,592,000,000
Total HWAY35 SPOT										0.00	0	4,592,000,000
Total For HWAY35										0.00	0	4,592,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.54537	100.00000	9.48248				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.37000	169.48110	4.34000	169.46382			163,097,387,342,000.00	37,322,056,600	458,864,910,100	
Total I2025 SPOT									163,097,387,342,000.00	37,322,056,600	458,864,910,100	
Total For I2025									163,097,387,342,000.00	37,322,056,600	458,864,910,100	
I2029 On 31/03/2029 Spot Bond			4.38000	123.72683	4.37000	123.72533			266,439,368,354,000.00	289,141,408,300	361,788,762,600	
Total I2029 SPOT									266,439,368,354,000.00	289,141,408,300	361,788,762,600	
Total For I2029									266,439,368,354,000.00	289,141,408,300	361,788,762,600	
I2031 On 31/01/2031 Spot Bond			4.55000	100.38606	4.55000	100.33151				0.00	0	42,500,000,000
Total I2031 SPOT										0.00	0	42,500,000,000
Total For I2031										0.00	0	42,500,000,000
I2033 On 28/02/2033 Spot Bond			4.71000	118.34857	4.69000	118.48108			880,763,205,104,000.00	399,312,782,400	452,467,129,400	
Total I2033 SPOT									880,763,205,104,000.00	399,312,782,400	452,467,129,400	

Contract 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 I2033										10,763,205,104,000.00	399,312,782,400	452,467,129,40
I2038 On 31/01/2038 Spot Bond			4.91000	127.47201	4.91000	127.39909				674,767,067,481,000.00	341,093,089,100	369,333,569,00
Total I2038 SPOT										4,767,067,481,000.00	341,093,089,100	369,333,569,00
Total For I2038										4,767,067,481,000.00	341,093,089,100	369,333,569,00
I2046 On 31/03/2046 Spot Bond			4.91000	112.62903	4.91000	112.56435				80,212,885,215,000.00	16,336,636,500	432,997,143,30
Total I2046 SPOT										10,212,885,215,000.00	16,336,636,500	432,997,143,30
Total For I2046										10,212,885,215,000.00	16,336,636,500	432,997,143,30
I2050 On 31/12/2050 Spot Bond			4.92000	112.20675	4.93000	111.94893				85,376,577,468,000.00	17,352,962,900	474,483,406,60
Total I2050 SPOT										15,376,577,468,000.00	17,352,962,900	474,483,406,60
Total For I2050										15,376,577,468,000.00	17,352,962,900	474,483,406,60
IBG01 On 07/02/2025 Spot Bond					0.00000	99.91621				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.69155				0.00	0	5,000,00
Total IBG02 SPOT										0.00	0	5,000,00
Total For IBG02										0.00	0	5,000,00
IBL109 On 07/12/2023 Spot Bond			5.26500	333.81167	5.26500	333.61064				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.16962				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.91976				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.74238				0.00	0	429,157,20
Total IBL134 SPOT										0.00	0	429,157,20
Total For IBL134										0.00	0	429,157,20
IBL135 On 22/11/2024 Spot Bond					0.00000	102.18157				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.95309				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.46282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.38841				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.47949				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.13503				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.91323				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.95573				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.75003				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.25448				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.96471				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.79596				0.00	0	191,213,10
Total IBL163 SPOT										0.00	0	191,213,10
Total For IBL163										0.00	0	191,213,10
IBL167 On 18/05/2024 Spot Bond					0.00000	99.93731				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.96417				0.00	0	652,249,90
Total IBL168 SPOT										0.00	0	652,249,90
Total For IBL168										0.00	0	652,249,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL177 On 19/07/2024 Spot Bond					0.00000	100.80816				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.71264				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.98229				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	102.17647				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.84782				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.31733				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.87895				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.21675				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.79178				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.74775				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.45600				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.98567				0.00	0	
Total IBL202 SPOT										0.00	0	

Contract 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 IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.43694				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.54888				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.14000				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.74856				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.81805				0.00	0	253,559,30
Total IBL210 SPOT										0.00	0	253,559,30
Total For IBL210										0.00	0	253,559,30
IBL216 On 18/03/2025 Spot Bond					0.00000	101.51500				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.42517				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.03474				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.71766				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.38000	8.38000	8.38000	101.41962				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.83800				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.95616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	102.00893				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.73192				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.82526				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.30801				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.47285				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.45106				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.28000	9.28000	9.28000	100.59970				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.21836				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.24747				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.32835				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.02198				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL237 On 08/07/2024 Spot Bond					0.00000	99.10673				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond			8.92000	8.92000	8.92000	100.70209				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.71038				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.52301				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/01/2024 Spot Bond			9.87000	9.87000	9.87000	100.04973				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.40448				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2024 Spot Bond			8.61000	8.61000	8.61000	100.37116				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.18500	10.18500	10.18500	96.69596				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.83328				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.28334				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.33000	101.39135	8.33000	101.32323				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.83294				0.00	0	
Total IBL249 SPOT										0.00	0	

Contract 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 IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.08034				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.99278				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.71895				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.57218				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.60462				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.90748				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.29770				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.30368				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.39862				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.03661				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	99.89288				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	99.86976				0.00	0	452,697,10

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 IBL267 SPOT										0.00	0	452,697,10
Total For IBL267										0.00	0	452,697,10
IBL268 On 24/02/2028 Spot Bond					0.00000	102.14310				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.67116				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.91511				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.83066				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.61000	100.22972	9.61000	100.15178				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.23209				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.86000	101.73597	9.86000	101.65618				0.00	0	28,561,40
Total IDCG06 SPOT										0.00	0	28,561,40
Total For IDCG06										0.00	0	28,561,40
IDCG08 On 13/05/2030 Spot Bond			11.17000	103.29964	11.17000	103.23201				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.42000	103.07420	10.42000	102.98843				0.00	0	1,000,00
Total IDCG11 SPOT										0.00	0	1,000,00
Total For IDCG11										0.00	0	1,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.07089				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.43604				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.07957				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.54828				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.16614				0.00	0	284,578,80
Total IDCG22 SPOT										0.00	0	284,578,80
Total For IDCG22										0.00	0	284,578,80
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.46512				0.00	0	93,910,90
Total IDCG23 SPOT										0.00	0	93,910,90
Total For IDCG23										0.00	0	93,910,90
IFC01 On 10/12/2024 Spot Bond			9.17000	100.97763	9.17000	100.90345				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.59202				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.40485				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	104.05868				0.00	0	738,740,40
Total INLV07 SPOT										0.00	0	738,740,40
Total For INLV07										0.00	0	738,740,40
INLV08 On 12/06/2026 Spot Bond					0.00000	106.51162				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	103.10311				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.26971				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	102.36246				0.00	0	
Total INLV11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.99184				0.00	0	600,000,00
Total INLV12 SPOT										0.00	0	600,000,00
Total For INLV12										0.00	0	600,000,00
INLV13 On 28/06/2028 Spot Bond					0.00000	101.44210				0.00	0	1,520,000,00
Total INLV13 SPOT										0.00	0	1,520,000,00
Total For INLV13										0.00	0	1,520,000,00
INLV14 On 30/09/2028 Spot Bond					0.00000	101.22027				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.71229				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.41506				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.93012				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.11644				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.60462				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	102.13622				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	102.15798				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	102.10347				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	102.14714				0.00	0	271,683,90

Contract 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	271,683,90
Total For IPF38										0.00	0	271,683,90
IPF39 On 23/02/2029 Spot Bond					0.00000	102.15798				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.85164				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.77563				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	102.08164				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.21006				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.82265				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.50097				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.99928				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.55000	99.63580	8.55000	99.56745				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC190 On 15/12/2023 Spot Bond					0.00000	101.82548				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2024 Spot Bond			7.56000	99.96964	7.56000	99.90918				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.05163				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.60000	103.31119	8.60000	103.23851				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.90213				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.54000	103.28419	8.54000	103.21203				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	99.86958				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.08774				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.78000	102.10300	8.78000	102.03111				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.33876				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.73323				0.00	0	241,324,30
Total IVC224 SPOT										0.00	0	241,324,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC224										0.00	0	241,324,30
IVC225 On 27/09/2023 Spot Bond			10.42000	10.42000	10.42000	100.78521				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.98522				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.79000	9.79000	9.79000	100.26948				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.70088				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.76500	8.76500	8.76500	100.54045				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.39000	9.39000	9.39000	100.53227				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	102.06327				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.58209				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.57376				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.56467				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.59615				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	102.13380				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.58211				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.56099				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	102.11475				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.20743				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.56661				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.57500				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				102.14000	0.00000	103.55377				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				102.14000	0.00000	104.04473				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.63538				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.46132				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.34000	8.34000	8.34000	101.00939				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC252 On 20/06/2024 Spot Bond			10.92000	10.92000	10.92000	101.10226				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.61297				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.65515				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.70666				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	101.08261				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.66844				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.84255				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	101.08261				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.43132				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.98101				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.25078				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.52442				0.00	0	
Total IVC264 SPOT										0.00	0	

Contract 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 IVC264										0.00	0	
IVC267 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total IVC267 SPOT										0.00	0	5,000,000,00
Total For IVC267										0.00	0	5,000,000,00
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	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.78510				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.41564				0.00	0	85,639,10
Total KAP015 SPOT										0.00	0	85,639,10
Total For KAP015										0.00	0	85,639,10
KAP017 On 19/10/2023 Spot Bond					0.00000	100.68286				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.32035				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.39917				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.62471				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.47444				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	99.81852				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	102.08737				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.98978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.13006				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.17001				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.23322				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	99.81913				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	99.81669				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.92000	115.93419	9.92000	115.84272				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.59807				0.00	0	64,280,20
Total LGL09 SPOT										0.00	0	64,280,20
Total For LGL09										0.00	0	64,280,20
LGL10 On 08/10/2025 Spot Bond					0.00000	101.67732				0.00	0	381,884,00
Total LGL10 SPOT										0.00	0	381,884,00
Total For LGL10										0.00	0	381,884,00
LGL11 On 09/09/2026 Spot Bond					0.00000	104.94177				0.00	0	276,245,50
Total LGL11 SPOT										0.00	0	276,245,50
Total For LGL11										0.00	0	276,245,50
LGL12 On 04/10/2027 Spot Bond					0.00000	101.91737				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.38621				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LHC02 On 19/07/2027 Spot Bond					0.00000	101.55393				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.72726				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.72192				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.71658				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.95960				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.10274				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.53000	14.53000	14.53000	104.53382				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	99.89905				0.00	0	75,128,70
Total MBF068 SPOT										0.00	0	75,128,70
Total For MBF068										0.00	0	75,128,70
MBF07i On 28/05/2024 Spot Bond					0.00000	102.13246				0.00	0	2,000,000,00
Total MBF070 SPOT										0.00	0	2,000,000,00
Total For MBF070										0.00	0	2,000,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.50879				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	102.12918				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.32758				0.00	0	
Total MBF073 SPOT										0.00	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 MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.84539				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.89044				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBF07: On 10/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			388,000,000,000,000.00	113,880,000,000	50,000,000,00	
Total MBF076 SPOT									38,000,000,000,000.00	113,880,000,000	50,000,000,00	
Total For MBF076									38,000,000,000,000.00	113,880,000,000	50,000,000,00	
MBF07: On 10/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			260,000,000,000,000.00	62,600,000,000	46,600,000,00	
Total MBF077 SPOT									30,000,000,000,000.00	62,600,000,000	46,600,000,00	
Total For MBF077									30,000,000,000,000.00	62,600,000,000	46,600,000,00	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.24590				0.00	0	59,091,00
Total MBP045 SPOT										0.00	0	59,091,00
Total For MBP045										0.00	0	59,091,00
MBP04: On 26/02/2024 Spot Bond					0.00000	102.19405				0.00	0	82,607,90
Total MBP047 SPOT										0.00	0	82,607,90
Total For MBP047										0.00	0	82,607,90
MBP04: On 27/03/2024 Spot Bond					0.00000	101.45493				0.00	0	537,510,80
Total MBP049 SPOT										0.00	0	537,510,80
Total For MBP049										0.00	0	537,510,80
MBP05: On 26/03/2024 Spot Bond					0.00000	101.26953				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.17000	9.17000	9.17000	103.78742				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.91027				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	102.25251				0.00	0	5,230,000,00
Total MMIG07 SPOT										0.00	0	5,230,000,00
Total For MMIG07										0.00	0	5,230,000,00
MML01: On 10/12/2026 Spot Bond					0.00000	102.50885				0.00	0	19,121,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
Total MML01 SPOT										0.00	0	19,121,30
Total For MML01										0.00	0	19,121,30
MML02 On 10/12/2026 Spot Bond			9.84000	100.09721	9.84000	100.01843				0.00	0	2,936,90
Total MML02 SPOT										0.00	0	2,936,90
Total For MML02										0.00	0	2,936,90
MML03 On 15/03/2028 Spot Bond					0.00000	103.06491				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.07000	95.37103	10.07000	95.27489				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.92328				0.00	0	227,858,30
Total MML05 SPOT										0.00	0	227,858,30
Total For MML05										0.00	0	227,858,30
MML06 On 25/05/2029 Spot Bond			10.39500	100.53023	10.39500	100.44721				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.12753				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.40693				0.00	0	149,868,40
Total MTN13 SPOT										0.00	0	149,868,40
Total For MTN13										0.00	0	149,868,40
MTN15 On 10/05/2024 Spot Bond					0.00000	100.39035				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.57534				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.96977				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.48485				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	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
MTN20 On 07/09/2026 Spot Bond					0.00000	103.50139				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.76500	97.15508	9.76500	97.07960				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.27820				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.82288				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.89950				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.54798				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.15359				0.00	0	142,962,60
Total MTN28 SPOT										0.00	0	142,962,60
Total For MTN28										0.00	0	142,962,60
MTN29 On 15/03/2027 Spot Bond					0.00000	102.76277				0.00	0	617,893,00
Total MTN29 SPOT										0.00	0	617,893,00
Total For MTN29										0.00	0	617,893,00
MTN30 On 15/09/2028 Spot Bond					0.00000	103.27452				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.98283				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.66014				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.51159				0.00	0	332,954,40
Total MTN33 SPOT										0.00	0	332,954,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN33										0.00	0	332,954,40
MTN35 On 14/11/2027 Spot Bond					0.00000	100.43813				0.00	0	184,425,00
Total MTN35 SPOT										0.00	0	184,425,00
Total For MTN35										0.00	0	184,425,00
MTN36 On 14/11/2029 Spot Bond					0.00000	99.91801				0.00	0	330,798,10
Total MTN36 SPOT										0.00	0	330,798,10
Total For MTN36										0.00	0	330,798,10
MTN37 On 29/06/2026 Spot Bond					0.00000	101.17662				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.51128				0.00	0	
Total MTN38 SPOT										0.00	0	
Total For MTN38										0.00	0	
MTN39 On 29/06/2030 Spot Bond					0.00000	101.23215				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	102.30332				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	102.40587				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	102.28108				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	102.28120				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR09 On 22/11/2025 Spot Bond					0.00000	102.21009				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR10 On 22/11/2023 Spot Bond					0.00000	102.07769				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.61315				0.00	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 N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.78888				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.95035				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.68000	99.93988	10.68000	99.85515				0.00	0	3,811,80
Total NAM04 SPOT										0.00	0	3,811,80
Total For NAM04										0.00	0	3,811,80
NBG02 On 30/04/2024 Spot Bond					0.00000	100.61032				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.98092				0.00	0	85,639,10
Total NBG03G SPOT										0.00	0	85,639,10
Total For NBG03G										0.00	0	85,639,10
NBG05 On 25/10/2024 Spot Bond					0.00000	100.69627				0.00	0	5,095,915,80
Total NBG05G SPOT										0.00	0	5,095,915,80
Total For NBG05G										0.00	0	5,095,915,80
NBG06 On 29/07/2028 Spot Bond					0.00000	100.30141				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.55819				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.13000	104.23755	9.13000	104.16170				0.00	0	3,678,50
Total NBK13A SPOT										0.00	0	3,678,50
Total For NBK13A										0.00	0	3,678,50
NBK16 On 12/02/2025 Spot Bond			9.25000	100.30983	9.25000	100.23550				0.00	0	918,541,20
Total NBK16A SPOT										0.00	0	918,541,20
Total For NBK16A										0.00	0	918,541,20
NBK17 On 22/04/2026 Spot Bond			9.46000	104.21183	9.46000	104.13290				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	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
NBK20/ On 01/06/2026 Spot Bond			9.23000	104.79801	9.23000	104.72052				0.00	0	131,366,60
Total NBK20A SPOT										0.00	0	131,366,60
Total For NBK20A										0.00	0	131,366,60
NBK21/ On 21/07/2027 Spot Bond			9.67000	103.76022	9.67000	103.68037				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.29800	107.33452	8.29800	107.26339				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.67000	106.88883	9.67000	106.80658				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	101.11334				0.00	0	257,765,20
Total NBK25B SPOT										0.00	0	257,765,20
Total For NBK25B										0.00	0	257,765,20
NBK26I On 22/04/2026 Spot Bond					0.00000	102.65104				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.26500	107.34708	9.26500	107.26786				0.00	0	95,589,50
Total NBK27A SPOT										0.00	0	95,589,50
Total For NBK27A										0.00	0	95,589,50
NBK29/ On 31/07/2026 Spot Bond			9.41000	103.15276	9.41000	103.07547				0.00	0	75,552,40
Total NBK29A SPOT										0.00	0	75,552,40
Total For NBK29A										0.00	0	75,552,40
NBK30/ On 20/02/2024 Spot Bond			9.10000	104.88430	9.10000	104.80699				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			9.21000	102.45583	9.21000	102.38000				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.41817				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.92526				0.00	0	
Total NBK4 SPOT										0.00	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 NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.50280				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.75538				0.00	0	31,542,00
Total NBK43B SPOT										0.00	0	31,542,00
Total For NBK43B										0.00	0	31,542,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.20280				0.00	0	5,000,000,00
Total NBK46B SPOT										0.00	0	5,000,000,00
Total For NBK46B										0.00	0	5,000,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	101.85264				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.20658				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.46692				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.42754				0.00	0	85,639,10
Total NBK52B SPOT										0.00	0	85,639,10
Total For NBK52B										0.00	0	85,639,10
NBK53I On 21/02/2026 Spot Bond					0.00000	102.84985				0.00	0	85,639,10
Total NBK53B SPOT										0.00	0	85,639,10
Total For NBK53B										0.00	0	85,639,10
NBK54I On 21/02/2029 Spot Bond					0.00000	103.30053				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.56222				0.00	0	128,458,70
Total NBKB56 SPOT										0.00	0	128,458,70
Total For NBKB56										0.00	0	128,458,70
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.45212				0.00	0	191,213,10
Total NBKB57 SPOT										0.00	0	191,213,10
Total For NBKB57										0.00	0	191,213,10
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.22066				0.00	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 NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	102.20479				0.00	0	52,239,90
Total NBKB60 SPOT										0.00	0	52,239,90
Total For NBKB60										0.00	0	52,239,90
NBKB6 On 24/02/2027 Spot Bond					0.00000	102.42973				0.00	0	2,540,866,30
Total NBKB61 SPOT										0.00	0	2,540,866,30
Total For NBKB61										0.00	0	2,540,866,30
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.83691				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.98917				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.11197				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	102.31271				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	102.11803				0.00	0	6,000,00
Total NBKB66 SPOT										0.00	0	6,000,00
Total For NBKB66										0.00	0	6,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	102.13349				0.00	0	1,000,000,00
Total NBKB67 SPOT										0.00	0	1,000,000,00
Total For NBKB67										0.00	0	1,000,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.41620				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.66500	104.23302	10.66500	104.14476				0.00	0	
Total NCLN83 SPOT										0.00	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 NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.49361				0.00	0	92,938,00
Total NCLN84 SPOT										0.00	0	92,938,00
Total For NCLN84										0.00	0	92,938,00
NCLN8 On 20/03/2024 Spot Bond			10.32000	104.26559	10.32000	104.18010				0.00	0	68,293,10
Total NCLN85 SPOT										0.00	0	68,293,10
Total For NCLN85										0.00	0	68,293,10
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.50065				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.51174				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.52581				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.96206				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.96206				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	102.38804				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.46457				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.50248				0.00	0	1,113,233,70
Total NGL07 SPOT										0.00	0	1,113,233,70
Total For NGL07										0.00	0	1,113,233,70
NGL08 On 02/07/2025 Spot Bond					0.00000	104.73590				0.00	0	683,653,50
Total NGL08 SPOT										0.00	0	683,653,50
Total For NGL08										0.00	0	683,653,50
NGL09 On 19/06/2026 Spot Bond					0.00000	102.31436				0.00	0	921,759,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL09 SPOT										0.00	0	921,759,00
Total For NGL09										0.00	0	921,759,00
NGL10 On 27/12/2026 Spot Bond					0.00000	101.30454				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	102.33098				0.00	0	1,000,000,00
Total NGL11 SPOT										0.00	0	1,000,000,00
Total For NGL11										0.00	0	1,000,000,00
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.26263				0.00	400,000,000	200,000,00
Total NGLT1B SPOT										0.00	400,000,000	200,000,00
Total For NGLT1B										0.00	400,000,000	200,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.18771				0.00	200,000,000	438,525,00
Total NGT103 SPOT										0.00	200,000,000	438,525,00
Total For NGT103										0.00	200,000,000	438,525,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.92409				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	105.37185				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.90780				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.82908				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.08201				0.00	0	36,000,00
Total NGT108 SPOT										0.00	0	36,000,00
Total For NGT108										0.00	0	36,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	100.23276				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.94037				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11: On 23/04/2027 Spot Bond					0.00000	101.47095				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	101.92547				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	101.45964				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.65557				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.91035				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.01939				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	104.69386				0.00	3,539,000,000	2,269,500,000
Total NHM019 SPOT										0.00	3,539,000,000	2,269,500,000
Total For NHM019										0.00	3,539,000,000	2,269,500,000
NHM02 On 25/11/2023 Spot Bond					0.00000	103.27521				0.00	0	2,911,242,600
Total NHM020 SPOT										0.00	0	2,911,242,600
Total For NHM020										0.00	0	2,911,242,600
NHM02 On 26/11/2026 Spot Bond					0.00000	104.63711				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.65031				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.66629				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	102.15779				0.00	0	
Total NHM024 SPOT										0.00	0	

Contract 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 NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	102.36447				0.00	0	1,505,600,00
Total NHM025 SPOT										0.00	0	1,505,600,00
Total For NHM025										0.00	0	1,505,600,00
NHM02 On 25/05/2028 Spot Bond					0.00000	102.52380				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	232.72152				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	218.68075				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.09500	5.09500	5.09500	167.65487				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.26000	5.26000	5.26000	118.14848				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.66000	5.66000	5.66000	116.78798				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.20000	5.20000	5.20000	167.40535				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	281.44007	3.45000	281.31144				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	167.88104				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.70500	4.70500	4.70500	221.99348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.85000	220.75911	4.85000	220.63340				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.56000	92.28573	5.56000	118.14085				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.03013				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.93300				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.25696				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.55461				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.57755				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.14013				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.88242				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	102.23687				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.81642				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.90990				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.82669				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.87283				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.10477				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.61384				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.57316				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.80760				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.37725				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.43656				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.22794				0.00	0	
Total NN097 SPOT										0.00	0	

Contract 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 NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.55515				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.65303				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.55515				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.01208				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.03000				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.52717				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.49339				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.70000	10.70000	10.70000	99.81325				0.00	0	3,000,00
Total NN177 SPOT										0.00	0	3,000,00
Total For NN177										0.00	0	3,000,00
NN178 On 02/04/2029 Spot Bond			10.03000	10.03000	10.03000	103.92728				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.05500	10.05500	10.05500	102.76054				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	102.12629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	101.32070				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	101.29452				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.30948				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	101.33380				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	101.27805				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	103.71299				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	101.09209				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	101.05931				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NN238 On 31/07/2026 Spot Bond					0.00000	107.66669				0.00	0	
Total NN238 SPOT										0.00	0	
Total For NN238										0.00	0	
NN239 On 14/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN239 SPOT										0.00	0	
Total For NN239										0.00	0	
NN240 On 14/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN240 SPOT										0.00	0	
Total For NN240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN241 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN241 SPOT										0.00	0	
Total For NN241										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	109.32007				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	157.32000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	143.80000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	159.69000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	157.79000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	154.95797				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	

Contract 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 NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	99.85433				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.28519				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.25499				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	101.53569				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.21226				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.31875				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.96671				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	102.36393				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	98.25666				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	102.25874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	102.28083				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.44457				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	95.05450				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.41343				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.32503				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.21494				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	102.04874				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.44000	105.62100	11.44000	105.52473				0.00	0	421,890,80
Total NRA028 SPOT										0.00	0	421,890,80
Total For NRA028										0.00	0	421,890,80
NRA02 On 30/11/2028 Spot Bond			100.00000	15.66241	100.00000	15.55866				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.02140				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.08629				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	100.39072				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.41717				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.83258				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.62309				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.83688				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.21163				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	99.92161				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.80853				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.82844				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.59000	107.84973	8.59000	107.77581				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			9.07000	108.94432	9.07000	108.86556				0.00	0	848,364,20
Total OML10 SPOT										0.00	0	848,364,20
Total For OML10										0.00	0	848,364,20
OML11 On 11/06/2024 Spot Bond					0.00000	102.13297				0.00	0	535,882,30
Total OML11 SPOT										0.00	0	535,882,30

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 OML11										0.00	0	535,882,30
OML12 On 12/11/2025 Spot Bond					0.00000	101.50789				0.00	0	351,908,90
Total OML12 SPOT										0.00	0	351,908,90
Total For OML12										0.00	0	351,908,90
OML13 On 23/09/2026 Spot Bond					0.00000	102.26822				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.06421				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.38797				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	102.47294				0.00	0	1,710,000,00
Total OML16 SPOT										0.00	0	1,710,000,00
Total For OML16										0.00	0	1,710,000,00
PARS0 On 13/12/2025 Spot Bond					0.00000	102.16060				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	102.65499				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.63317				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.48147				0.00	0	428,042,40
Total PEP03 SPOT										0.00	0	428,042,40
Total For PEP03										0.00	0	428,042,40
PEP04 On 05/05/2026 Spot Bond					0.00000	101.21137				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.83201				0.00	540,000,000	540,000,00
Total PEP05 SPOT										0.00	540,000,000	540,000,00
Total For PEP05										0.00	540,000,000	540,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	102.12178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.93931				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	102.10637				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	102.05734				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	102.08686				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.87000	106.16476	8.92000	105.94254			474,870,237,854,000.00	1,970,109,384,200	1,049,564,687,300	
Total R186 SPOT									4,870,237,854,000.00	970,109,384,200	1,049,564,687,300	
Total For R186									4,870,237,854,000.00	970,109,384,200	1,049,564,687,300	
R197 On 07/12/2023 Spot Bond			4.19500	334.92236	4.19500	334.74923			813,183,036,000,000.00	432,224,800,000	511,915,434,500	
Total R197 SPOT									13,183,036,000,000.00	432,224,800,000	511,915,434,500	
Total For R197									13,183,036,000,000.00	432,224,800,000	511,915,434,500	
R202 On 07/12/2033 Spot Bond			4.71500	252.80279	4.70000	252.98052			3,857,750,290,500.00	818,186,700	106,389,309,200	
Total R202 SPOT									3,857,750,290,500.00	818,186,700	106,389,309,200	
Total For R202									3,857,750,290,500.00	818,186,700	106,389,309,200	
R2030 On 31/01/2030 Spot Bond			10.20500	90.04752	10.21500	89.93104			597,440,276,206,000.00	1,920,376,313,200	1,049,249,766,400	
Total R2030 SPOT									17,440,276,206,000.00	920,376,313,200	1,049,249,766,400	
Total For R2030									17,440,276,206,000.00	920,376,313,200	1,049,249,766,400	
R2032 On 31/03/2032 Spot Bond			10.93000	88.31385	10.92000	88.28641			666,026,083,268,000.00	1,707,779,147,600	1,140,563,962,600	
Total R2032 SPOT									16,026,083,268,000.00	707,779,147,600	1,140,563,962,600	
Total For R2032									16,026,083,268,000.00	707,779,147,600	1,140,563,962,600	
R2035 On 28/02/2035 Spot Bond			11.62500	86.77787	11.61500	86.75287			550,059,003,550,000.00	1,251,617,978,800	1,647,209,277,600	
Total R2035 SPOT									10,059,003,550,000.00	251,617,978,800	1,647,209,277,600	
Total For R2035									10,059,003,550,000.00	251,617,978,800	1,647,209,277,600	
R2037 On 31/01/2037 Spot Bond			12.01500	77.14156	12.01000	77.09541			068,294,285,643,500.00	1,587,040,722,900	1,023,305,370,400	
Total R2037 SPOT									18,294,285,643,500.00	587,040,722,900	1,023,305,370,400	
Total For R2037									18,294,285,643,500.00	587,040,722,900	1,023,305,370,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2040 On 31/01/2040 Spot Bond			12.27500	77.40674	12.28500	77.27446			112,451,891,595,000.00	1,149,690,581,800	1,600,385,247,400
Total R2040 SPOT									12,451,891,595,000.00	149,690,581,800	500,385,247,400
Total For R2040									12,451,891,595,000.00	149,690,581,800	500,385,247,400
R2044 On 31/01/2044 Spot Bond			12.35000	73.68412	12.35000	73.61217			716,086,357,825,000.00	1,596,444,239,500	1,040,612,138,100
Total R2044 SPOT									16,086,357,825,000.00	596,444,239,500	1,040,612,138,100
Total For R2044									16,086,357,825,000.00	596,444,239,500	1,040,612,138,100
R2048 On 28/02/2048 Spot Bond			12.22500	77.07887	12.25000	76.85724			157,609,034,110,000.00	2,875,878,039,600	1,822,383,084,600
Total R2048 SPOT									57,609,034,110,000.00	875,878,039,600	322,383,084,600
Total For R2048									57,609,034,110,000.00	875,878,039,600	322,383,084,600
R2053 On 31/03/2053 Spot Bond			12.20500	99.67657	12.24500	99.27618			617,404,143,500,000.00	378,320,700,000	286,763,800,000
Total R2053 SPOT									17,404,143,500,000.00	378,320,700,000	286,763,800,000
Total For R2053									17,404,143,500,000.00	378,320,700,000	286,763,800,000
R209 On 31/03/2036 Spot Bond			11.69000	66.85371	11.69000	66.79148			219,052,074,816,000.00	1,130,800,006,400	877,677,021,100
Total R209 SPOT									19,052,074,816,000.00	130,800,006,400	377,677,021,100
Total For R209									19,052,074,816,000.00	130,800,006,400	377,677,021,100
R210 On 31/03/2028 Spot Bond			4.37000	225.29276	4.35000	225.36464			127,114,549,752,000.00	257,920,949,600	295,252,872,000
Total R210 SPOT									27,114,549,752,000.00	257,920,949,600	295,252,872,000
Total For R210									27,114,549,752,000.00	257,920,949,600	295,252,872,000
R213 On 28/02/2031 Spot Bond			10.67000	84.47077	10.67000	84.39922			640,941,075,970,000.00	341,231,591,000	1,411,132,322,500
Total R213 SPOT									10,941,075,970,000.00	341,231,591,000	411,132,322,500
Total For R213									10,941,075,970,000.00	341,231,591,000	411,132,322,500
R214 On 28/02/2041 Spot Bond			12.09500	62.57569	12.10500	62.46732			666,476,204,062,000.00	385,818,619,600	583,886,744,500
Total R214 SPOT									16,476,204,062,000.00	385,818,619,600	583,886,744,500
Total For R214									16,476,204,062,000.00	385,818,619,600	583,886,744,500
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.08709			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.21499			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.52775			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.68190			0.00	0	
Total RDFB20 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.94581				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.05672				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.45010				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.00642				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.65593				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.52822				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.47179				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.51311				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.75506				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.76875				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.13867				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.49144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	99.89838				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	103.37139				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.42354				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.47973				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.02930				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.03450				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.12417				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.62641				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.48550				0.00	0	386,732,20
Total RES52 SPOT										0.00	0	386,732,20
Total For RES52										0.00	0	386,732,20
RES53 On 20/09/2025 Spot Bond					0.00000	101.48904				0.00	0	305,636,70
Total RES53 SPOT										0.00	0	305,636,70
Total For RES53										0.00	0	305,636,70
RES59 On 13/10/2027 Spot Bond					0.00000	100.82127				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	101.79457				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.58916				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	99.92024				0.00	0	6,000,00
Total RES62 SPOT										0.00	0	6,000,00
Total For RES62										0.00	0	6,000,00
RES63 On 15/09/2026 Spot Bond					0.00000	101.55823				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.43283				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.42861				0.00	0	51,182,90
Total RFCA2 SPOT										0.00	0	51,182,90
Total For RFCA2										0.00	0	51,182,90
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.48632				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.47225				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.54963				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.53556				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.70426				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.69021				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	Op 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	102.20330				0.00	0	52,822,458,90
Total RN2027 SPOT										0.00	0	52,822,458,90
Total For RN2027										0.00	0	52,822,458,90
RN203 On 17/09/2030 Spot Bond					0.00000	100.41875				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.67000	101.57943	9.67000	101.50121				0.00	0	68,925,10
Total RW23 SPOT										0.00	0	68,925,10
Total For RW23										0.00	0	68,925,10
RW28 On 10/12/2028 Spot Bond			11.76500	95.89712	11.76500	95.80731				0.00	0	786,10
Total RW28 SPOT										0.00	0	786,10
Total For RW28										0.00	0	786,10
RW31 On 30/06/2031 Spot Bond			11.98000	94.79840	11.98000	94.70803				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.71637				0.00	0	400,000,00
Total RWL26 SPOT										0.00	0	400,000,00
Total For RWL26										0.00	0	400,000,00
RWL28 On 30/06/2028 Spot Bond			10.89500	96.75765	10.89500	96.67355				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.37740				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.66388				0.00	0	95,606,60
Total SBN03 SPOT										0.00	0	95,606,60
Total For SBN03										0.00	0	95,606,60
SBS20 On 15/05/2026 Spot Bond			9.37000	104.07342	9.37000	103.99575				0.00	0	281,554,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total SBS20 SPOT										0.00	0	281,554,00
Total For SBS20										0.00	0	281,554,00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.05051				0.00	0	574,527,70
Total SBS21 SPOT										0.00	0	574,527,70
Total For SBS21										0.00	0	574,527,70
SBS27 On 20/02/2024 Spot Bond			9.39000	100.20089	9.39000	100.12472				0.00	0	504,855,30
Total SBS27 SPOT										0.00	0	504,855,30
Total For SBS27										0.00	0	504,855,30
SBS3 On 25/05/2026 Spot Bond			9.37500	98.96373	9.37500	98.88984				0.00	0	231,964,10
Total SBS3 SPOT										0.00	0	231,964,10
Total For SBS3										0.00	0	231,964,10
SBS31 On 12/06/2027 Spot Bond			9.59500	102.25542	9.59500	102.17689				0.00	0	454,581,60
Total SBS31 SPOT										0.00	0	454,581,60
Total For SBS31										0.00	0	454,581,60
SBS34 On 19/09/2024 Spot Bond			9.37000	104.78880	9.37000	104.71061				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.37000	100.01389	9.37000	99.93925				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.29000	97.72489	10.29000	97.64500				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.33000	105.28634	9.33000	105.20810				0.00	0	74,936,50
Total SBS42 SPOT										0.00	0	74,936,50
Total For SBS42										0.00	0	74,936,50
SBS43 On 12/11/2027 Spot Bond			9.68000	106.62423	9.68000	106.54210				0.00	0	186,259,30
Total SBS43 SPOT										0.00	0	186,259,30
Total For SBS43										0.00	0	186,259,30
SBS51 On 31/01/2024 Spot Bond			9.04500	9.04500	9.04500	100.57574				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.50955				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	Op Interest
SBS53 On 03/05/2027 Spot Bond					0.00000	102.55088				0.00	0	785,753,20
Total SBS53 SPOT										0.00	0	785,753,20
Total For SBS53										0.00	0	785,753,20
SBS57 On 12/06/2024 Spot Bond					0.00000	102.36992				0.00	0	423,382,00
Total SBS57 SPOT										0.00	0	423,382,00
Total For SBS57										0.00	0	423,382,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.97378				0.00	0	1,153,484,10
Total SBS58 SPOT										0.00	0	1,153,484,10
Total For SBS58										0.00	0	1,153,484,10
SBS62 On 31/01/2024 Spot Bond					0.00000	100.58543				0.00	0	51,409,20
Total SBS62 SPOT										0.00	0	51,409,20
Total For SBS62										0.00	0	51,409,20
SBS63 On 31/01/2026 Spot Bond					0.00000	101.24190				0.00	0	256,917,30
Total SBS63 SPOT										0.00	0	256,917,30
Total For SBS63										0.00	0	256,917,30
SBS64 On 31/01/2029 Spot Bond					0.00000	101.59651				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.26057				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.17037				0.00	0	365,687,60
Total SBS67 SPOT										0.00	0	365,687,60
Total For SBS67										0.00	0	365,687,60
SBS68 On 21/11/2024 Spot Bond					0.00000	100.06732				0.00	0	454,906,60
Total SBS68 SPOT										0.00	0	454,906,60
Total For SBS68										0.00	0	454,906,60
SBS69 On 02/12/2034 Spot Bond					0.00000	101.97164				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.44565				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.68595				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 Intert
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.45765				0.00	0	190,259,80
Total SBS72 SPOT										0.00	0	190,259,80
Total For SBS72										0.00	0	190,259,80
SBS74 On 26/04/2025 Spot Bond					0.00000	100.63300				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS72										0.00	0	190,259,80
SBS75 On 26/04/2027 Spot Bond					0.00000	101.62146				0.00	0	237,824,60
Total SBS75 SPOT										0.00	0	237,824,60
Total For SBS74										0.00	0	237,824,60
SBS76 On 26/04/2032 Spot Bond					0.00000	102.29308				0.00	0	1,000,000,00
Total SBS76 SPOT										0.00	0	1,000,000,00
Total For SBS75										0.00	0	237,824,60
SBS77 On 19/10/2027 Spot Bond					0.00000	101.29393				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS76										0.00	0	1,000,000,00
SBS78 On 01/12/2025 Spot Bond					0.00000	101.89735				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS77										0.00	0	1,000,000,00
SBS79 On 01/06/2028 Spot Bond					0.00000	102.74588				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.75000	9.75000	9.75000	98.05846				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS81 On 08/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		77,000,000,000,000.00		770,000,000	90,000,000,00	
Total SBS81 SPOT								77,000,000,000,000.00		770,000,000	90,000,000,00	
Total For SBS80								77,000,000,000,000.00		770,000,000	90,000,000,00	
SBS82 On 08/08/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		037,500,000,000,000.00		80,375,000,000	92,300,000,00	
Total SBS82 SPOT								037,500,000,000,000.00		80,375,000,000	92,300,000,00	
Total For SBS81								77,000,000,000,000.00		770,000,000	90,000,000,00	
SBSI11 On 07/12/2023 Spot Bond			5.09500	333.98764	5.09500	333.79103				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBS82								037,500,000,000,000.00		80,375,000,000	92,300,000,00	
SBSI14 On 07/12/2033 Spot Bond			5.45000	5.45000	5.45000	237.59981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSL0 On 08/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				180,000,000,000,000.00	101,800,000,000	140,040,000,00
Total SBSL01 SPOT										10,000,000,000,000.00	101,800,000,000	140,040,000,00
Total For SBSL01										10,000,000,000,000.00	101,800,000,000	140,040,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.82840				0.00	0	400,000,00
Total SBSS01 SPOT										0.00	0	400,000,00
Total For SBSS01										0.00	0	400,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.11061				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.04478				0.00	0	1,926,000,00
Total SBT103 SPOT										0.00	0	1,926,000,00
Total For SBT103										0.00	0	1,926,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.55386				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				20,000,000,000,000.00	200,000,000	100,000,00
Total SBT105 SPOT										10,000,000,000,000.00	200,000,000	100,000,00
Total For SBT105										10,000,000,000,000.00	200,000,000	100,000,00
SBT10 On 31/12/2026 Spot Bond					0.00000	104.43112				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.43557				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	103.27497				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	101.62875				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT11 On 30/06/2028 Spot Bond					0.00000	102.30395				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	102.28302				0.00	0	824,685,10
Total SBT202 SPOT										0.00	0	824,685,10
Total For SBT202										0.00	0	824,685,10
SBT203 On 03/12/2023 Spot Bond			9.80500	102.15155	9.80500	102.07167				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.02165				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.34398				0.00	0	2,500,000,00
Total SBT206 SPOT										0.00	0	2,500,000,00
Total For SBT206										0.00	0	2,500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.36082				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	104.60133				0.00	0	1,500,000,00
Total SBT208 SPOT										0.00	0	1,500,000,00
Total For SBT208										0.00	0	1,500,000,00
SBT209 On 29/06/2026 Spot Bond					0.00000	102.62772				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.59605				0.00	200,000,000	753,783,60
Total SLI5 SPOT										0.00	200,000,000	753,783,60
Total For SLI5										0.00	200,000,000	753,783,60
SLI6 On 16/08/2028 Spot Bond					0.00000	100.37578				0.00	0	367,340,70
Total SLI6 SPOT										0.00	0	367,340,70
Total For SLI6										0.00	0	367,340,70
SLI7 On 16/08/2028 Spot Bond			9.87000	94.33380	9.87000	94.25852			49,350,000,000,000.00	5,000,000,000	2,500,000,00	
Total SLI7 SPOT									19,350,000,000,000.00	5,000,000,000	2,500,000,00	
Total For SLI7									19,350,000,000,000.00	5,000,000,000	2,500,000,00	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.98031				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.89110				0.00	0	
Total SLRA7 SPOT										0.00	0	

Contract 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 SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.89214				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.88879				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.88684				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.88788				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.88999				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.88662				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.88470				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.88520				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.88568				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.88229				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	102.10123				0.00	0	281,752,70
Total SNT05 SPOT										0.00	0	281,752,70
Total For SNT05										0.00	0	281,752,70
SNT06 On 16/05/2027 Spot Bond					0.00000	100.61985				0.00	0	153,733,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT06 SPOT										0.00	0	153,733,10
Total For SNT06										0.00	0	153,733,10
SNT07 On 06/04/2028 Spot Bond					0.00000	100.99854				0.00	0	800,000,00
Total SNT07 SPOT										0.00	0	800,000,00
Total For SNT07										0.00	0	800,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	101.02829				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.52711				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.48042				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.05845				0.00	0	128,458,70
Total SPDA14 SPOT										0.00	0	128,458,70
Total For SPDA14										0.00	0	128,458,70
SPDA1 On 21/08/2026 Spot Bond					0.00000	102.08499				0.00	0	262,055,70
Total SPDA15 SPOT										0.00	0	262,055,70
Total For SPDA15										0.00	0	262,055,70
SPDA1 On 21/08/2025 Spot Bond					0.00000	102.06066				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	102.09151				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.48067				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.01109				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	102.03176				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00: On 15/10/2024 Spot Bond					0.00000	101.29762				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	102.25381				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	101.19783				0.00	1,500,000,000	1,500,000,000
Total SPG011 SPOT										0.00	1,500,000,000	1,500,000,000
Total For SPG011										0.00	1,500,000,000	1,500,000,000
SPG01: On 29/03/2028 Spot Bond					0.00000	101.63105				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG01: On 03/07/2028 Spot Bond					0.00000	101.18484				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.11973				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.79898				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			5.84000	5.84000	5.84000	165.89531				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.89500	106.09153	8.89500	106.01587				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.16000	86.79021	10.16000	86.72013				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	101.46712				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.02875				0.00	0	
Total SSN040 SPOT										0.00	0	

Contract 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 SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.35000	103.30964	9.35000	103.23151				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.51000	118.89790	5.51000	118.82422				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.15763				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.31852				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.36307				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			5.22500	5.22500	5.22500	333.65307				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.24500	5.24500	5.24500	167.29858				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.81000	5.81000	5.81000	114.79290				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.21000	5.21000	5.21000	118.45411				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	214.38284				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.98593				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	102.14818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.78302				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.02080				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.57500	5.57500	5.57500	235.14561				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.80577				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.89805				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.88000	87.17522	10.88000	87.09996				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.62634				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.51000	214.69730	5.51000	214.56373				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.65000	233.83566	5.65000	233.68756				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	96.54405				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/09/2023 Spot Bond					0.00000	101.61033				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.83154				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.97977				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.78853				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.82451				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.64000	7.64000	7.64000	101.46559				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	99.17263				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	103.69872				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.94574	112.01004	4.94574	111.94541				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.94480	45.94809	4.94480	111.66333				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	101.10398				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	101.61978				0.00	0	
Total SSN180 SPOT										0.00	0	

Contract 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 SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	102.09523				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.33574				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			4.77000	4.77000	4.77000	100.91754				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	102.31572				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	102.15589				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	102.02067				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	102.10534				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	101.50825				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	101.27278				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	101.27334				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	101.20663				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN20: On 13/10/2023 Spot Bond					0.00000	100.91611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN207 On 12/10/2023 Spot Bond					0.00000	100.79255				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.68719				0.00	0	366,456,70
Total SST201 SPOT										0.00	0	366,456,70
Total For SST201										0.00	0	366,456,70
SST202 On 31/08/2027 Spot Bond					0.00000	103.42844				0.00	0	5,000,00
Total SST202 SPOT										0.00	0	5,000,00
Total For SST202										0.00	0	5,000,00
SST203 On 03/03/2028 Spot Bond					0.00000	102.34759				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	105.14938				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	103.11301				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.41000	102.54996	9.41000	102.47269				0.00	0	196,80
Total SZ25 SPOT										0.00	0	196,80
Total For SZ25										0.00	0	196,80
T16A10 On 21/08/2024 Spot Bond					0.00000	102.12313				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	102.10094				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	102.06576				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	102.12445				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A21 On 21/02/2026 Spot Bond					0.00000	102.11574				0.00	0	241,846,40
Total T17A21 SPOT										0.00	0	241,846,40
Total For T17A21										0.00	0	241,846,40
T17A22 On 21/02/2026 Spot Bond					0.00000	101.87086				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	102.11574				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.54000	102.71857	7.54000	102.65558				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.05000	102.96870	8.05000	102.90138				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	102.02141				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	102.08279				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A13 On 21/08/2025 Spot Bond					0.00000	100.28849				0.00	0	
Total T18A13 SPOT										0.00	0	
Total For T18A13										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	102.12689				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	102.11583				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A23 On 21/08/2027 Spot Bond					0.00000	100.29417				0.00	0	
Total T18A23 SPOT										0.00	0	
Total For T18A23										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.62000	103.98229	9.62000	103.90135				0.00	0	
Total T18A32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T18A32										0.00	0	
T18A33 On 21/08/2027 Spot Bond			9.63500	9.63500	9.63500	100.20180				0.00	0	
Total T18A33 SPOT										0.00	0	
Total For T18A33										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.04143				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.87475				0.00	0	93,910,90
Total TC002 SPOT										0.00	0	93,910,90
Total For TC002										0.00	0	93,910,90
TFS156 On 03/09/2023 Spot Bond					0.00000	101.81435				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	99.99071				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.62104				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	102.23547				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.72951				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.67622				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.70899				0.00	0	75,948,40
Total TFS166 SPOT										0.00	0	75,948,40
Total For TFS166										0.00	0	75,948,40
TFS167 On 27/09/2024 Spot Bond					0.00000	101.10099				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	101.16820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS168 On 30/11/2024 Spot Bond					0.00000	101.81316				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS169 On 30/11/2026 Spot Bond					0.00000	101.91623				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS170 On 22/02/2025 Spot Bond					0.00000	102.03954				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS171 On 22/02/2027 Spot Bond					0.00000	102.14930				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS172 On 30/01/2026 Spot Bond					0.00000	100.29142				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS173 On 30/01/2028 Spot Bond					0.00000	100.44237				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS174 On 13/03/2026 Spot Bond					0.00000	101.54513				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS175 On 13/03/2028 Spot Bond					0.00000	101.57430				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	102.40701				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.82000	103.76229	8.82000	103.68810				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	102.12705				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	102.12042				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.09000	102.44557	6.09000	102.39465				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.16910				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.34528				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.25317				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.23768				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.34387				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.31512				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.71321				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.90113				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.79059				0.00	0	
Total TH16D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.21523				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.18207				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.17101				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.29481				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.24396				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.23733				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.70139				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.61965				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.56884				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.98982				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	102.17112				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.99536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.30107				0.00	0	
Total TH18B3 SPOT										0.00	0	
Total For TH18B3										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.32591				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.28169				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.30932				0.00	0	
Total TH18C3 SPOT										0.00	0	
Total For TH18C3										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.54698				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.50277				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.33396				0.00	0	
Total TH18D3 SPOT										0.00	0	
Total For TH18D3										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	102.00004				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.98986				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TH18O: On 21/08/2024 Spot Bond					0.00000	100.27765				0.00	0	
Total TH18O3 SPOT										0.00	0	
Total For TH18O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.77000	104.03094	9.77000	103.95007				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL26 On 25/11/2024 Spot Bond					0.00000	102.79404			0.00	0	2,000,000,00
Total TL26 SPOT									0.00	0	2,000,000,00
Total For TL26									0.00	0	2,000,000,00
TL28 On 24/04/2025 Spot Bond			9.98000	101.74616	9.98000	101.66498		49,900,000,000,000.00	5,000,000,000	3,000,000,00	
Total TL28 SPOT								19,900,000,000,000.00	5,000,000,000	3,000,000,00	
Total For TL28								19,900,000,000,000.00	5,000,000,000	3,000,000,00	
TL29 On 24/04/2025 Spot Bond					0.00000	100.99593			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.65106			0.00	0	500,000,00
Total TL30 SPOT									0.00	0	500,000,00
Total For TL30									0.00	0	500,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	102.26619			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.37879			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.82515			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.95000	103.04051	9.95000	102.95820			0.00	0	251,842,00
Total TN23 SPOT									0.00	0	251,842,00
Total For TN23									0.00	0	251,842,00
TN23/R On 06/11/2023 Spot Bond			100.00000	85.68151	100.00000	85.11283			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.27000	98.50272	10.27000	98.42101		462,663,500,000.00	45,050,000	1,715,004,20	
Total TN25 SPOT								462,663,500,000.00	45,050,000	1,715,004,20	
Total For TN25								462,663,500,000.00	45,050,000	1,715,004,20	
TN25/R On 19/08/2025 Spot Bond			100.00000	27.07161	100.00000	26.89029			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.45000	93.79802	11.45000	93.71292		443,813,450,000.00	38,761,000	6,435,709,00	
Total TN27 SPOT								443,813,450,000.00	38,761,000	6,435,709,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN27									443,813,450,000.00	38,761,000	6,435,709,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.80253	100.00000	13.71159			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.14500	96.63162	11.14500	96.54622			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.81500	97.37795	11.81500	97.28637			0.00	0	904,000,00
Total TN30 SPOT									0.00	0	904,000,00
Total For TN30									0.00	0	904,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.04072	8.00000	116.96549			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.82200	91.85001	12.82200	91.75699			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.27500	86.77037	13.27500	86.67900		320,461,155,000.00		24,140,200	696,454,00
Total TN40 SPOT								320,461,155,000.00		24,140,200	696,454,00
Total For TN40								320,461,155,000.00		24,140,200	696,454,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.70021	10.75000	103.61124			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	100.02415			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.03057			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.05000	104.80428	6.05000	106.60367			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.53343			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.42028			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.43561				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.45673				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.94000	100.30098	7.94000	100.23698				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.83048				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.95000	102.62052	9.95000	102.53888				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.83048				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.95000	102.66782	8.95000	102.59416				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.74545				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.11922				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.53975				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.49331				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	101.76737				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.77160				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	95.81918				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	95.28849				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.82747				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.37822				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.73147				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.86180				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.69589				0.00	0	
Total TWC446 SPOT										0.00	0	
Total For TWC446										0.00	0	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC447 SPOT										0.00	0	
Total For TWC447										0.00	0	
TWC44 On 16/10/2023 Spot Bond					0.00000	101.05012				0.00	0	
Total TWC448 SPOT										0.00	0	

Contract 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 TWC448										0.00	0	
TWC44 On 20/10/2023 Spot Bond					0.00000	100.83703				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
TWC45 On 06/11/2023 Spot Bond					0.00000	100.57853				0.00	0	
Total TWC451 SPOT										0.00	0	
Total For TWC451										0.00	0	
TWC45 On 09/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		744,000,000,000,000.00		27,440,000,000	27,440,000,00	
Total TWC452 SPOT								14,000,000,000,000.00		27,440,000,000	27,440,000,00	
Total For TWC452								14,000,000,000,000.00		27,440,000,000	27,440,000,00	
TWCJ2 On 09/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		230,000,000,000,000.00		2,300,000,000	2,300,000,00	
Total TWCJ28 SPOT								10,000,000,000,000.00		2,300,000,000	2,300,000,00	
Total For TWCJ28								10,000,000,000,000.00		2,300,000,000	2,300,000,00	
TWCM2 On 09/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		420,000,000,000,000.00		4,200,000,000	4,200,000,00	
Total TWCM28 SPOT								10,000,000,000,000.00		4,200,000,000	4,200,000,00	
Total For TWCM28								10,000,000,000,000.00		4,200,000,000	4,200,000,00	
UG26 On 09/03/2026 Spot Bond			11.24000	104.98966	11.24000	104.89611				0.00	0	4,515,80
Total UG26 SPOT										0.00	0	4,515,80
Total For UG26										0.00	0	4,515,80
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.89493				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.88789				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	99.89333				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.88628				0.00	0	3,000,00
Total UU1A05 SPOT										0.00	0	3,000,00
Total For UU1A05										0.00	0	3,000,00
UU1A0' On 15/05/2024 Spot Bond					0.00000	99.89547				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.88467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A08 On 15/05/2026 Spot Bond			10.94500	10.94500	10.94500	100.76015				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A09 On 15/05/2024 Spot Bond					0.00000	99.89600				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A10 On 15/05/2026 Spot Bond					0.00000	99.88628				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B01 On 15/05/2026 Spot Bond					0.00000	99.88467				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B02 On 15/05/2026 Spot Bond					0.00000	99.88209				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B04 On 15/05/2026 Spot Bond					0.00000	99.88199				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C01 On 15/05/2026 Spot Bond					0.00000	99.87073				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C02 On 15/05/2026 Spot Bond					0.00000	99.86859				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C03 On 15/05/2026 Spot Bond					0.00000	99.87180				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C04 On 15/05/2026 Spot Bond					0.00000	99.87180				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	102.08711				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE16 On 14/02/2025 Spot Bond					0.00000	100.53427			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.94181			0.00	0	85,639,10
Total VKE18 SPOT									0.00	0	85,639,10
Total For VKE18									0.00	0	85,639,10
VKE19 On 27/08/2025 Spot Bond					0.00000	102.47135			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	102.51582			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.18824			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.32e+017	560,288,576,700	357,164,095,10
Total for SPOT :									2.32e+017	560,288,576,700	357,164,095,10
Total Futures									2.32e+017	560,288,594,119	357,165,428,61
Total Options									33 552 484.80	23,440	104,45
Grand Total:									2.32e+017	560,288,617,559	357,165,533,10