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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2023

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 02/11/2023 Bond Future			12.45018	73.40204	12.56601	72.88442			0.00	0	
ES33 On 01/02/2024 Bond Future			12.58021	75.07665	12.70104	74.54730			0.00	0	
ES33 On 02/05/2024 Bond Future			12.71468	72.98697	12.84081	72.44540			0.00	0	
ES33 On 01/08/2024 Bond Future			12.85131	74.66518	12.98304	74.11105			0.00	0	
ES33 On 07/11/2024 Bond Future			13.04267	72.58819	13.18107	72.02072			0.00	0	
Total ES33 Future									0.00	0	
Total For ES33									0.00	0	
ES42 On 02/11/2023 Bond Future			12.93615	69.38912	13.06725	68.71733			0.00	0	
ES42 On 01/02/2024 Bond Future			13.05586	70.97232	13.19204	70.28530			0.00	0	
ES42 On 02/05/2024 Bond Future			13.18395	68.32624	13.32568	67.62340			0.00	0	
ES42 On 01/08/2024 Bond Future			13.31169	69.89640	13.45907	69.17729			0.00	0	
ES42 On 07/11/2024 Bond Future			13.48298	67.24229	13.63722	66.50608			0.00	0	
Total ES42 Future									0.00	0	
Total For ES42									0.00	0	
I2025 On 02/11/2023 Bond Future			172.98289	172.98289	172.99369	172.99369			0.00	0	5,56

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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	Op Interest
I2025	On	01/02/2024	Bond Future			175.14336	175.14336	175.15453	175.15453				0.00	0	2'
I2025	On	02/05/2024	Bond Future			179.13425	179.13425	179.14538	179.14538				0.00	0	
I2025	On	01/08/2024	Bond Future			181.42740	181.42740	181.43848	181.43848				0.00	0	
I2025	On	07/11/2024	Bond Future			185.63648	185.63648	185.64684	185.64684				0.00	0	
Total I2025 Future												0.00	0	5,78	
Total For I2025												0.00	0	5,78	
I2029	On	02/11/2023	Bond Future			125.08519	125.08519	124.96188	124.96188				0.00	0	1,28
I2029	On	01/02/2024	Bond Future			127.93887	127.93887	127.81281	127.81281				0.00	0	7'
I2029	On	02/05/2024	Bond Future			129.49329	129.49329	129.36416	129.36416				0.00	0	
I2029	On	01/08/2024	Bond Future			132.47296	132.47296	132.34067	132.34067				0.00	0	
I2029	On	07/11/2024	Bond Future			134.15367	134.15367	134.01759	134.01759				0.00	0	
Total I2029 Future												0.00	0	2,01	
Total For I2029												0.00	0	2,01	
I2033	On	02/11/2023	Bond Future			119.37028	119.37028	119.37678	119.37678				0.00	0	2,28
I2033	On	01/02/2024	Bond Future			122.09360	122.09360	122.10035	122.10035				0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.41978	123.41978	123.42649	123.42649				0.00	0	
I2033	On	01/08/2024	Bond Future			126.25991	126.25991	126.26646	126.26646				0.00	0	
I2033	On	07/11/2024	Bond Future			127.69863	127.69863	127.70473	127.70473				0.00	0	
Total I2033 Future												0.00	0	8,35	
Total For I2033												0.00	0	8,35	
I2038	On	02/11/2023	Bond Future			130.56423	130.56423	130.11391	130.11391				8,747,803.41	67	4,66
I2038	On	01/02/2024	Bond Future			131.53385	131.53385	131.07333	131.07333				0.00	0	
I2038	On	02/05/2024	Bond Future			134.53075	134.53075	134.05954	134.05954				0.00	0	
I2038	On	01/08/2024	Bond Future			135.56866	135.56866	135.08639	135.08639				0.00	0	
I2038	On	07/11/2024	Bond Future			138.71178	138.71178	138.21749	138.21749				0.00	0	
Total I2038 Future												8,747,803.41	67	4,66	
Total For I2038												8,747,803.41	67	4,66	
I2046	On	02/11/2023	Bond Future			112.86912	112.86912	112.87456	112.87456				8,803,791.36	78	16,14
I2046	On	01/02/2024	Bond Future			115.44411	115.44411	115.44976	115.44976				0.00	0	
I2046	On	02/05/2024	Bond Future			115.93605	115.93605	115.94174	115.94174				0.00	0	
I2046	On	01/08/2024	Bond Future			118.60340	118.60340	118.60903	118.60903				0.00	0	
I2046	On	07/11/2024	Bond Future			119.16399	119.16399	119.16908	119.16908				0.00	0	
Total I2046 Future												8,803,791.36	78	16,14	
Total For I2046												8,803,791.36	78	16,14	
I2050	On	02/11/2023	Bond Future			115.32145	115.32145	114.53223	114.53223				8,764,430.20	76	14,08
I2050	On	01/02/2024	Bond Future			115.71415	115.71415	114.90694	114.90694				0.00	0	
I2050	On	02/05/2024	Bond Future			118.35061	118.35061	117.52480	117.52480				0.00	0	
I2050	On	01/08/2024	Bond Future			118.77976	118.77976	117.93481	117.93481				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	07/11/2024	Bond Future			121.53309	121.53309	120.66786	120.66786			0.00	0	
Total I2050 Future												8,764,430.20	76	14,08
Total For I2050												8,764,430.20	76	14,08
R186	On	02/11/2023	Bond Future			8.78337	108.56487	8.86490	108.34036		4.40	183,908,889.78	1,694	131,52
R186	On	01/02/2024	Bond Future			8.74326	105.70459	8.83293	105.47512		4.27	0.00	0	
R186	On	02/05/2024	Bond Future			8.69648	108.08826	8.79597	107.85343		3.83	0.00	0	
R186	On	01/08/2024	Bond Future			8.62898	105.23968	8.74036	104.99930		3.58	0.00	0	
R186	On	07/11/2024	Bond Future			8.62887	107.64759	8.75649	107.40108		3.11	0.00	0	
Total R186 Future												183,908,889.78	1,694	131,52
R186	On	02/11/2023	Bond Future	9.15	Call			1,357.39000	1.35739	1,494,780	4.38	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			577.05000	0.57705	489,930	4.38	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,793.55000	1.79355	1,952,640	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			389.02000	0.38902	323,600	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,813.68000	1.81368	1,973,640	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			382.12000	0.38212	317,570	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,834.07000	1.83407	1,994,890	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			375.49000	0.37549	311,800	4.45	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,223.11000	4.22311	4,434,730	4.94	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			54.54000	0.05454	41,650	4.94	0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.51	Call			2,314.61000	2.31461	2,473,880	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			602.38000	0.60238	532,180	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,333.36000	2.33336	2,493,200	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			596.11000	0.59611	526,480	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,295.66000	2.29566	2,454,360	4.40	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			608.46000	0.60846	537,690	4.40	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,425.91000	2.42591	2,256,580	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,823.06000	2.82306	2,991,210	4.09	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			650.99000	0.65099	584,310	4.09	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			539.50000	0.53950	603,830	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,461.36000	2.46136	2,290,860	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			4,091.79000	4.09179	4,283,280	4.46	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			397.12000	0.39712	353,780	4.46	0.00	0	2,0
R186	On	02/05/2024	Bond Future	8.00	Call			546.02000	0.54602	610,940	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,443.76000	2.44376	2,273,850	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			552.29000	0.55229	617,790	3.43	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			1,342.07000	1.34207	1,460,890	3.33	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			1,429.09000	1.42909	1,307,530	3.33	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call			1,318.40000	1.31840	1,436,040	3.33	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			1,448.58000	1.44858	1,325,840	3.33	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	01/08/2024	Bond Future	8.69	Call			1,330.41000	1.33041	1,448,640	3.33	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			1,439.01000	1.43901	1,316,860	3.33	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Put			1,124.20000	1.12420	1,022,310	3.06	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Call			1,873.24000	1.87324	2,018,330	3.07	0.00	0	
R186	On	07/11/2024	Bond Future	9.15	Put			1,117.93000	1.11793	1,016,510	3.07	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Call			1,847.14000	1.84714	1,991,290	3.06	0.00	0	
R186	On	07/11/2024	Bond Future	9.13	Put			1,130.04000	1.13004	1,027,680	3.06	0.00	0	
R186	On	07/11/2024	Bond Future	9.14	Call			1,860.41000	1.86041	2,005,030	3.06	0.00	0	
Total R186 Option												0.00	0	7,45
Total For R186												183,908,889.78	1,694	139,01
R197	On	02/11/2023	Bond Future			341.84106	341.84106	341.86382	341.86382			0.00	0	
Total R197 Future												0.00	0	
Total For R197												0.00	0	
R202	On	02/11/2023	Bond Future			258.02875	258.02875	258.04225	258.04225			0.00	0	4,7
R202	On	01/02/2024	Bond Future			258.96489	258.96489	258.97894	258.97894			0.00	0	46
R202	On	02/05/2024	Bond Future			264.86548	264.86548	264.87943	264.87943			0.00	0	
R202	On	01/08/2024	Bond Future			265.88632	265.88632	265.90015	265.90015			0.00	0	
R202	On	07/11/2024	Bond Future			272.05113	272.05113	272.06378	272.06378			0.00	0	
Total R202 Future												0.00	0	5,20
Total For R202												0.00	0	5,20
R2030	On	02/11/2023	Bond Future			10.13727	92.42951	10.26377	91.89282		9.03	0.00	0	89,03
R2030	On	01/02/2024	Bond Future			10.18626	90.51011	10.31963	89.96139		9.04	0.00	0	
R2030	On	02/05/2024	Bond Future			10.24502	92.55096	10.38587	91.98971		8.55	0.00	0	
R2030	On	01/08/2024	Bond Future			10.30443	90.65367	10.45361	90.07948		8.30	0.00	0	
R2030	On	07/11/2024	Bond Future			10.40778	92.72727	10.56673	92.13937		7.81	0.00	0	
Total R2030 Future												0.00	0	89,03
R2030	On	02/11/2023	Bond Future	9.57	Call			512.39000	0.51239	632,700	8.72	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			3,505.71000	3.50571	3,089,330	8.72	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			898.12000	0.89812	1,082,180	8.74	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.89	Put			2,495.53000	2.49553	2,142,900	8.74	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,192.38000	1.19238	1,416,830	8.78	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Put			750.41000	0.75041	593,960	9.27	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Put			465.71000	0.46571	358,800	9.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,869.58000	1.86958	2,167,090	8.96	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.39	Put			1,338.01000	1.33801	1,098,830	8.96	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			2,463.30000	2.46330	2,809,540	9.12	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.62	Put			973.25000	0.97325	782,800	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,981.58000	2.98158	3,361,820	9.27	0.00	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 02/11/2023 Bond Future	12.27	Put			74.83000	0.07483	52,920	10.75		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Call			3,011.66000	3.01166	3,393,660	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			739.55000	0.73955	584,860	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,042.00000	3.04200	3,425,740	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			728.97000	0.72897	576,020	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,995.26000	3.99526	4,425,040	9.57		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.07	Put			2,016.11000	2.01611	1,703,870	8.78		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			5,052.17000	5.05217	5,517,290	9.87		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			287.81000	0.28781	216,240	9.87		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			5,545.40000	5.54540	6,022,850	10.01		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			230.68000	0.23068	171,440	10.01		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			8,074.98000	8.07498	8,589,760	10.75		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,431.98000	1.43198	1,641,780	8.76		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,214.64000	3.21464	2,875,720	8.76		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			1,494.94000	1.49494	1,711,100	8.76		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			3,109.78000	3.10978	2,777,220	8.76		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,734.66000	1.73466	1,973,450	8.80		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			2,765.13000	2.76513	2,455,200	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,903.88000	1.90388	2,157,340	8.84		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,561.14000	2.56114	2,265,880	8.84		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			991.41000	0.99141	1,152,460	8.72		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,130.58000	4.13058	3,742,910	8.72		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,939.99000	3.93999	4,317,550	9.43		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,204.65000	1.20465	1,033,490	9.43		0.00	0	70
R2030 On 01/02/2024 Bond Future	11.31	Call			4,851.32000	4.85132	5,264,180	9.72		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			904.27000	0.90427	768,410	9.72		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	10.00	Call			1,609.22000	1.60922	1,836,620	8.77		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.00	Put			2,931.29000	2.93129	2,609,970	8.77		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			5,003.65000	5.00365	5,421,610	9.76		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			863.15000	0.86315	732,390	9.76		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			5,034.19000	5.03419	5,453,160	9.77		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			855.06000	0.85506	725,310	9.77		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,384.73000	2.38473	2,675,150	8.97		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,096.88000	2.09688	1,838,580	8.97		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Call			6,552.63000	6.55263	7,012,580	10.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			544.94000	0.54494	456,170	10.23		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.86	Call			6,585.16000	6.58516	7,045,820	10.24		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			539.90000	0.53990	451,840	10.24		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.35	Call			4,972.97000	4.97297	5,389,930	9.75		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			871.11000	0.87111	739,350	9.75		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 01/02/2024 Bond Future	12.10	Call			7,371.25000	7.37125	7,847,580	10.47		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			430.61000	0.43061	358,220	10.47		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.75	Call			6,229.47000	6.22947	6,681,990	10.13		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Put			598.65000	0.59865	502,450	10.13		0.00	0	20
R2030 On 02/05/2024 Bond Future	9.66	Put			4,335.79000	4.33579	3,964,780	8.16		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,595.86000	1.59586	1,805,530	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			3,918.26000	3.91826	3,566,680	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			3,892.18000	3.89218	3,541,950	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,626.01000	1.62601	1,838,380	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			3,866.51000	3.86651	3,517,630	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Call			2,176.15000	2.17615	2,433,650	8.24		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,078.29000	3.07829	2,774,540	8.24		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,396.27000	1.39627	1,586,510	8.16		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.62	Put			2,212.48000	2.21248	1,970,430	8.47		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,615.16000	3.61516	3,959,230	8.60		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			1,912.34000	1.91234	1,695,160	8.60		0.00	0	
R2030 On 02/05/2024 Bond Future	11.12	Call			4,390.96000	4.39096	4,769,110	8.82		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Put			1,534.88000	1.53488	1,351,780	8.82		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,610.74000	1.61074	1,821,760	8.15		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			846.11000	0.84611	734,630	9.50		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			8,114.41000	8.11441	8,591,170	9.88		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			615.55000	0.61555	531,060	9.88		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	13.15	Call			10,497.54000	10.49754	11,011,130	10.19		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			313.82000	0.31382	266,160	10.19		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Call			3,135.86000	3.13586	3,455,060	8.47		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.94	Call			6,759.73000	6.75973	7,209,500	9.50		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Call			2,738.23000	2.73823	3,026,570	8.06		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Put			3,020.99000	3.02099	2,735,140	8.06		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Call			2,758.43000	2.75843	3,047,990	8.07		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Put			3,002.71000	3.00271	2,718,080	8.07		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Call			2,718.10000	2.71810	3,005,210	8.06		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Put			3,039.35000	3.03935	2,752,270	8.06		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Put			2,829.23000	2.82923	2,566,010	7.66		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Call			3,485.60000	3.48560	3,811,350	7.66		0.00	0	
R2030 On 07/11/2024 Bond Future	10.75	Put			2,813.60000	2.81360	2,551,450	7.66		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Call			3,506.93000	3.50693	3,833,750	7.67		0.00	0	
R2030 On 07/11/2024 Bond Future	10.76	Put			2,798.45000	2.79845	2,537,370	7.67		0.00	0	
R2030 On 07/11/2024 Bond Future	10.74	Call			3,464.72000	3.46472	3,789,400	7.66		0.00	0	
Total R2030 Option										0.00	0	19,50

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 R2030										0.00	0	108,61
R2032 On 02/11/2023 Bond Future			10.90024	86.49825	11.01057	85.96083		11.26		89,612,187.00	1,036	199,48
R2032 On 01/02/2024 Bond Future			10.97529	88.45104	11.09057	87.90159		11.15		0.00	0	
R2032 On 02/05/2024 Bond Future			11.05620	86.28292	11.17685	85.72092		11.06		0.00	0	
R2032 On 01/08/2024 Bond Future			11.13794	88.24809	11.26429	87.67316		9.79		0.00	0	
R2032 On 07/11/2024 Bond Future			11.26654	86.10147	11.39971	85.51278		10.04		0.00	0	
Total R2032 Future										89,612,187.00	1,036	199,48
R2032 On 02/11/2023 Bond Future	10.35	Call			598.93000	0.59893	720,390	10.49		0.00	0	7,78
R2032 On 02/11/2023 Bond Future	10.35	Put			3,883.70000	3.88370	3,467,740	10.49		0.00	0	
R2032 On 02/11/2023 Bond Future	10.58	Call			926.88000	0.92688	1,095,080	10.63		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.58	Put			3,049.49000	3.04949	2,680,270	10.63		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			943.52000	0.94352	1,113,880	10.64		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			1,654.50000	1.65450	1,400,500	11.08		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			1,360.34000	1.36034	1,138,770	11.25		0.00	0	
R2032 On 02/11/2023 Bond Future	10.71	Call			1,156.76000	1.15676	1,353,680	10.72		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.71	Put			2,631.29000	2.63129	2,290,790	10.72		0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Call			1,802.55000	1.80255	2,065,770	10.98		0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Put			1,853.84000	1.85384	1,579,640	10.98		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Call			2,038.68000	2.03868	2,322,100	11.08		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Put			833.23000	0.83323	679,690	11.70		0.00	0	15,50
R2032 On 02/11/2023 Bond Future	11.22	Call			2,404.88000	2.40488	2,716,510	11.23		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,396.82000	1.39682	1,171,030	11.23		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			2,434.36000	2.43436	2,748,100	11.24		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			1,378.56000	1.37856	1,154,880	11.24		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,463.85000	2.46385	2,779,700	11.25		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			320.32000	0.32032	249,940	12.58		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.28	Call			2,584.03000	2.58403	2,908,170	11.30		0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			1,290.05000	1.29005	1,076,770	11.30		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.50	Call			3,288.51000	3.28851	3,655,100	11.57		0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Put			957.01000	0.95701	786,180	11.57		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Call			3,630.76000	3.63076	4,014,640	11.70		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Put			3,016.05000	3.01605	2,648,990	10.64		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Call			4,273.93000	4.27393	4,685,740	11.94		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			646.19000	0.64619	520,580	11.94		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.90	Call			4,718.88000	4.71888	5,147,020	12.10		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			543.79000	0.54379	434,510	12.10		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			6,108.67000	6.10867	6,575,710	12.58		0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,924.10000	1.92410	2,148,950	10.73		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.76	Put			3,512.09000	3.51209	3,187,490	10.73		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 01/02/2024 Bond Future	11.75	Call			4,591.09000	4.59109	4,959,740	11.68	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,534.96000	1.53496	1,354,160	11.68	0.00	0	20
R2032 On 01/02/2024 Bond Future	10.01	Call			799.56000	0.79956	917,200	10.57	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			6,135.73000	6.13573	5,703,920	10.57	0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			1,599.13000	1.59913	1,797,390	10.64	0.00	0	50
R2032 On 01/02/2024 Bond Future	10.59	Put			4,018.79000	4.01879	3,667,600	10.64	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,914.90000	4.91490	5,295,380	11.79	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,407.93000	1.40793	1,238,960	11.79	0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			1,965.95000	1.96595	2,193,970	10.74	0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			3,456.78000	3.45678	3,135,350	10.74	0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Call			2,683.27000	2.68327	2,959,990	11.00	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Put			2,685.98000	2.68598	2,413,250	11.00	0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Call			7,989.01000	7.98901	8,448,870	12.80	0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			651.60000	0.65160	562,010	12.80	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			4,849.71000	4.84971	5,227,870	11.77	0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,432.65000	1.43265	1,261,360	11.77	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,882.27000	4.88227	5,261,590	11.78	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			1,420.24000	1.42024	1,250,110	11.78	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			7,157.12000	7.15712	7,600,270	12.54	0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			797.58000	0.79758	691,280	12.54	0.00	0	20
R2032 On 01/02/2024 Bond Future	12.62	Call			7,589.46000	7.58946	8,041,650	12.68	0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			717.71000	0.71771	620,450	12.68	0.00	0	1,20
R2032 On 02/05/2024 Bond Future	10.54	Put			4,855.76000	4.85576	4,496,200	10.45	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,851.44000	1.85144	2,055,190	10.45	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			4,824.56000	4.82456	4,466,310	10.45	0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Put			4,701.97000	4.70197	4,349,020	10.47	0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			2,031.83000	2.03183	2,248,870	10.50	0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			4,521.73000	4.52173	4,176,770	10.50	0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,562.67000	1.56267	1,742,510	10.46	0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			5,463.46000	5.46346	5,081,300	10.46	0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,834.12000	1.83412	2,036,560	10.45	0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Put			3,356.12000	3.35612	3,070,140	10.73	0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,602.91000	3.60291	3,912,620	10.93	0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			2,804.72000	2.80472	2,552,430	10.93	0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,869.13000	1.86913	2,074,210	10.46	0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			4,793.78000	4.79378	4,436,860	10.46	0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,922.55000	1.92255	2,131,600	10.47	0.00	0	50
R2032 On 02/05/2024 Bond Future	13.18	Put			783.15000	0.78315	693,580	12.80	0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			10,042.65000	10.04265	10,523,800	12.98	0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			696.64000	0.69664	615,790	12.98	0.00	0	1,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	02/05/2024	Bond Future	10.86	Call		2,443.60000	2.44360	2,688,800	10.60	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put		3,929.86000	3.92986	3,613,060	10.60	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		2,952.05000	2.95205	3,228,070	10.73	0.00	0	50
R2032	On	02/05/2024	Bond Future	12.90	Call		8,476.49000	8.47649	8,932,570	12.50	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		950.71000	0.95071	844,790	12.50	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call		9,448.22000	9.44822	9,920,650	12.80	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		3,038.35000	3.03835	3,319,730	9.53	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		3,603.87000	3.60387	3,310,320	9.53	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		3,061.57000	3.06157	3,344,210	9.53	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		3,581.41000	3.58141	3,289,120	9.53	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		3,015.21000	3.01521	3,295,320	9.52	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		3,626.44000	3.62644	3,331,620	9.52	0.00	0	
R2032	On	07/11/2024	Bond Future	11.47	Put		3,662.55000	3.66255	3,387,710	10.02	0.00	0	
R2032	On	07/11/2024	Bond Future	11.48	Call		3,995.72000	3.99572	4,310,640	10.03	0.00	0	
R2032	On	07/11/2024	Bond Future	11.48	Put		3,643.32000	3.64332	3,369,550	10.03	0.00	0	
R2032	On	07/11/2024	Bond Future	11.49	Call		4,019.95000	4.01995	4,335,940	10.03	0.00	0	
R2032	On	07/11/2024	Bond Future	11.49	Put		3,623.80000	3.62380	3,351,100	10.03	0.00	0	
R2032	On	07/11/2024	Bond Future	11.47	Call		3,971.16000	3.97116	4,285,010	10.02	0.00	0	
Total R2032 Option											0.00	0	42,60
Total For R2032											89,612,187.00	1,036	242,05
R2035	On	02/11/2023	Bond Future			11.61176	84.64283	11.72181	84.04592	13.45	0.00	0	168,4
R2035	On	01/02/2024	Bond Future			11.70943	86.55364	11.82402	85.94331	12.85	0.00	0	
R2035	On	02/05/2024	Bond Future			11.80387	83.99183	11.92312	83.36763	13.18	0.00	0	
R2035	On	01/08/2024	Bond Future			11.89819	85.90511	12.02240	85.26652	12.06	0.00	0	
R2035	On	07/11/2024	Bond Future			12.04024	83.35571	12.17032	82.70192	11.98	0.00	0	
Total R2035 Future											0.00	0	168,41
R2035	On	02/11/2023	Bond Future	10.62	Call		280.44000	0.28044	345,130	12.19	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put		6,540.48000	6.54048	6,008,260	12.19	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call		830.34000	0.83034	983,020	12.59	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Put		4,170.06000	4.17006	3,725,830	12.59	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		1,383.88000	1.38388	1,603,150	12.96	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put		2,136.24000	2.13624	1,837,250	13.44	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put		192.69000	0.19269	148,960	16.28	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.42	Call		1,406.31000	1.40631	1,627,980	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		3,057.94000	3.05794	2,682,700	12.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		1,428.80000	1.42880	1,652,860	12.98	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		3,024.96000	3.02496	2,652,110	12.98	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call		2,234.32000	2.23432	2,532,240	13.44	0.00	0	70
R2035	On	02/11/2023	Bond Future	11.41	Put		3,091.02000	3.09102	2,713,380	12.96	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 02/11/2023 Bond Future	12.24	Call			3,896.50000	3.89650	4,300,040	14.21		0.00	0	7
R2035 On 02/11/2023 Bond Future	12.24	Put			1,165.69000	1.16569	972,320	14.21		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			6,311.91000	6.31191	6,805,790	15.17		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			528.13000	0.52813	425,100	15.17		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			9,460.21000	9.46021	10,013,390	16.28		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			4,106.33000	4.10633	4,472,320	13.09		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,250.20000	2.25020	2,005,860	13.09		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,826.37000	8.82637	9,334,390	14.82		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			765.80000	0.76580	663,490	14.82		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Call			716.87000	0.71687	828,840	11.84		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,459.39000	7.45939	6,961,030	11.84		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			1,381.98000	1.38198	1,567,640	11.93		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Put			5,234.20000	5.23420	4,809,530	11.93		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			4,138.96000	4.13896	4,506,460	13.10		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,231.54000	2.23154	1,988,710	13.10		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			4,171.68000	4.17168	4,540,690	13.11		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,213.03000	2.21303	1,971,710	13.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,903.60000	5.90360	5,496,020	12.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,033.86000	2.03386	2,251,910	12.47		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			5,867.53000	5.86753	5,461,380	12.47		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			1,995.09000	1.99509	2,210,280	12.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			5,939.84000	5.93984	5,530,830	12.46		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,014.42000	2.01442	2,231,040	12.46		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,419.54000	3.41954	3,721,340	11.69		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			4,567.89000	4.56789	4,231,100	11.69		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,444.42000	3.44442	3,747,560	11.70		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			4,540.65000	4.54065	4,205,200	11.70		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,394.41000	3.39441	3,694,860	11.68		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			4,594.92000	4.59492	4,256,780	11.68		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Put			4,394.53000	4.39453	4,083,010	11.91		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Call			4,419.57000	4.41957	4,763,020	11.92		0.00	0	
R2035 On 07/11/2024 Bond Future	12.18	Put			4,371.21000	4.37121	4,060,870	11.92		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Call			4,446.65000	4.44665	4,791,280	11.93		0.00	0	
R2035 On 07/11/2024 Bond Future	12.19	Put			4,348.37000	4.34837	4,039,210	11.93		0.00	0	
R2035 On 07/11/2024 Bond Future	12.17	Call			4,392.93000	4.39293	4,735,200	11.91		0.00	0	
Total R2035 Option										0.00	0	4,55
Total For R2035										0.00	0	173,00
R2037 On 02/11/2023 Bond Future			11.99255	79.37048	12.11274	78.72242		14.49		21,112,547.68	266	63,98
R2037 On 01/02/2024 Bond Future			12.09079	76.90589	12.21566	76.24326		14.65		0.00	0	76,98

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	02/05/2024			12.19612	78.63977	12.32588	77.96204		14.27		0.00	0	
R2037	On	01/08/2024			12.30527	76.17491	12.44031	75.48156		13.81		0.00	0	
R2037	On	07/11/2024			12.44666	77.91471	12.58765	77.20498		13.03		0.00	0	
Total R2037 Future											21,112,547.68	266	140,94	
R2037	On	02/11/2023	11.55	Call			897.53000	0.89753	1,076,450	13.47		0.00	0	
R2037	On	02/11/2023	11.55	Put			4,002.36000	4.00236	3,533,220	13.47		0.00	0	
R2037	On	02/11/2023	11.56	Call			914.19000	0.91419	1,095,520	13.49		0.00	0	
R2037	On	02/11/2023	11.56	Put			3,962.25000	3.96225	3,495,520	13.49		0.00	0	
R2037	On	02/11/2023	11.57	Call			931.18000	0.93118	1,114,940	13.50		0.00	0	
R2037	On	02/11/2023	13.89	Put			226.61000	0.22661	173,350	17.23		0.00	0	7:
R2037	On	02/11/2023	11.57	Put			3,922.53000	3.92253	3,458,230	13.50		0.00	0	
R2037	On	02/11/2023	12.02	Call			1,918.73000	1.91873	2,217,920	14.12		0.00	0	7:
R2037	On	02/11/2023	12.02	Put			2,418.07000	2.41807	2,069,200	14.12		0.00	0	
R2037	On	02/11/2023	12.52	Call			3,475.29000	3.47529	3,893,650	14.95		0.00	0	7:
R2037	On	02/11/2023	12.52	Put			1,337.93000	1.33793	1,108,230	14.95		0.00	0	
R2037	On	02/11/2023	13.89	Call			8,937.61000	8.93761	9,532,410	17.23		0.00	0	
R2037	On	01/02/2024	12.32	Call			3,394.20000	3.39420	3,751,080	14.76		0.00	0	
R2037	On	01/02/2024	12.32	Put			2,846.91000	2.84691	2,541,160	14.76		0.00	0	
R2037	On	01/02/2024	13.93	Call			9,077.58000	9.07758	9,632,470	17.23		0.00	0	
R2037	On	01/02/2024	13.93	Put			773.97000	0.77397	666,230	17.23		0.00	0	2,5:
R2037	On	01/02/2024	12.09	Call			2,744.49000	2.74449	3,060,140	14.42		0.00	0	2,5:
R2037	On	01/02/2024	12.09	Put			3,411.34000	3.41134	3,064,360	14.42		0.00	0	
R2037	On	01/02/2024	12.31	Call			3,364.63000	3.36463	3,719,760	14.74		0.00	0	
R2037	On	01/02/2024	12.31	Put			2,869.54000	2.86954	2,562,040	14.74		0.00	0	
R2037	On	01/02/2024	12.33	Call			3,424.10000	3.42410	3,782,710	14.77		0.00	0	
R2037	On	01/02/2024	12.33	Put			2,824.66000	2.82466	2,520,640	14.77		0.00	0	
R2037	On	01/02/2024	12.93	Call			5,378.67000	5.37867	5,830,270	15.70		0.00	0	
R2037	On	01/02/2024	12.93	Put			1,744.70000	1.74470	1,533,670	15.70		0.00	0	2,5:
R2037	On	02/05/2024	11.44	Put			6,554.97000	6.55497	6,091,270	13.33		0.00	0	
R2037	On	02/05/2024	11.45	Call			1,763.42000	1.76342	1,978,900	13.33		0.00	0	
R2037	On	02/05/2024	11.45	Put			6,514.24000	6.51424	6,051,990	13.33		0.00	0	
R2037	On	02/05/2024	11.43	Call			1,731.82000	1.73182	1,944,400	13.33		0.00	0	
R2037	On	02/05/2024	11.43	Put			6,596.09000	6.59609	6,130,940	13.33		0.00	0	
R2037	On	02/05/2024	11.44	Call			1,747.45000	1.74745	1,961,480	13.33		0.00	0	
R2037	On	01/08/2024	12.10	Call			3,230.53000	3.23053	3,545,850	13.42		0.00	0	
R2037	On	01/08/2024	12.10	Put			4,995.67000	4.99567	4,617,640	13.42		0.00	0	
R2037	On	01/08/2024	12.11	Call			3,254.62000	3.25462	3,571,370	13.43		0.00	0	
R2037	On	01/08/2024	12.11	Put			4,967.04000	4.96704	4,590,440	13.43		0.00	0	
R2037	On	01/08/2024	12.09	Call			3,206.54000	3.20654	3,520,410	13.41		0.00	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
R2037	On	01/08/2024	Bond Future	12.09	Put		5.024.45000	5.02445	4,644,970	13.41	0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Put		4,474.07000	4.47407	4,136,570	12.86	0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Call		4,412.67000	4.41267	4,786,180	12.87	0.00	0	
R2037	On	07/11/2024	Bond Future	12.58	Put		4,450.93000	4.45093	4,114,710	12.87	0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Call		4,439.31000	4.43931	4,814,100	12.88	0.00	0	
R2037	On	07/11/2024	Bond Future	12.59	Put		4,427.56000	4.42756	4,092,620	12.88	0.00	0	
R2037	On	07/11/2024	Bond Future	12.57	Call		4,385.76000	4.38576	4,757,990	12.86	0.00	0	
Total R2037 Option											0.00	0	9,65
Total For R2037											21,112,547.68	266	150,63
R2040	On	02/11/2023	Bond Future			12.24043	79.76379	12.37613	78.99301	15.32	19,940,947.50	250	38,30
R2040	On	01/02/2024	Bond Future			12.34218	77.05772	12.48309	76.26959	15.54	0.00	0	93,22
R2040	On	02/05/2024	Bond Future			12.45041	78.79493	12.59674	77.98888	15.15	0.00	0	
R2040	On	01/08/2024	Bond Future			12.56256	76.08310	12.71472	75.25861	14.79	0.00	0	
R2040	On	07/11/2024	Bond Future			12.70540	77.82007	12.86415	76.97616	13.91	0.00	0	
Total R2040 Future											19,940,947.50	250	131,52
R2040	On	02/11/2023	Bond Future	11.50	Call		505.69000	0.50569	641,630	13.87	0.00	0	8;
R2040	On	02/11/2023	Bond Future	11.50	Put		5,703.87000	5.70387	5,069,030	13.87	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		603.52000	0.60352	759,050	13.97	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		5,304.61000	5.30461	4,689,360	13.97	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		616.54000	0.61654	774,600	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Put		3,141.79000	3.14179	2,676,670	14.66	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		491.90000	0.49190	378,520	17.37	0.00	0	12;
R2040	On	02/11/2023	Bond Future	11.60	Call		629.86000	0.62986	790,490	14.00	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,207.41000	5.20741	4,597,260	14.00	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Call		937.60000	0.93760	1,152,850	14.25	0.00	0	12;
R2040	On	02/11/2023	Bond Future	11.80	Put		4,295.56000	4.29556	3,740,030	14.25	0.00	0	
R2040	On	02/11/2023	Bond Future	12.10	Call		1,560.47000	1.56047	1,866,130	14.66	0.00	0	8;
R2040	On	02/11/2023	Bond Future	11.59	Put		5,255.82000	5.25582	4,643,100	13.98	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		3,026.73000	3.02673	3,480,850	15.50	0.00	0	12;
R2040	On	02/11/2023	Bond Future	12.60	Put		1,781.27000	1.78127	1,464,610	15.50	0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Call		4,374.72000	4.37472	4,919,800	16.17	0.00	0	
R2040	On	02/11/2023	Bond Future	12.97	Put		1,139.85000	1.13985	914,150	16.17	0.00	0	8;
R2040	On	02/11/2023	Bond Future	13.64	Call		7,122.60000	7.12260	7,780,000	17.37	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		2,900.13000	2.90013	3,278,980	15.31	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		3,644.19000	3.64419	3,234,910	15.31	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		2,844.16000	2.84416	3,218,660	15.28	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		3,701.02000	3.70102	3,287,390	15.28	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,872.08000	2.87208	3,248,760	15.30	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		3,672.51000	3.67251	3,261,060	15.30	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 Intere
R2040 On 02/05/2024 Bond Future	11.61	Put			7,403.07000	7.40307	6,838,720	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,714.03000	1.71403	1,957,420	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,357.92000	7.35792	6,795,260	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,682.45000	1.68245	1,922,470	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,448.64000	7.44864	6,882,610	14.15		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,698.07000	1.69807	1,939,770	14.15		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,358.41000	3.35841	3,730,760	14.36		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			5,470.55000	5.47055	5,018,410	14.36		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,383.58000	3.38358	3,757,640	14.37		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			5,439.66000	5.43966	4,989,230	14.37		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,333.62000	3.33362	3,704,270	14.35		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			5,501.89000	5.50189	5,048,050	14.35		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Put			4,788.02000	4.78802	4,389,860	13.75		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Call			4,688.62000	4.68862	5,135,870	13.76		0.00	0	
R2040 On 07/11/2024 Bond Future	12.85	Put			4,763.24000	4.76324	4,366,580	13.76		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Call			4,716.72000	4.71672	5,165,470	13.77		0.00	0	
R2040 On 07/11/2024 Bond Future	12.86	Put			4,738.59000	4.73859	4,343,430	13.77		0.00	0	
R2040 On 07/11/2024 Bond Future	12.84	Call			4,660.59000	4.66059	5,106,340	13.75		0.00	0	
Total R2040 Option										0.00	0	3,00
Total For R2040										19,940,947.50	250	134,53
R2044 On 02/11/2023 Bond Future			12.30739	75.99671	12.44813	75.19413		16.23		0.00	0	52,34
R2044 On 01/02/2024 Bond Future			12.40581	73.33083	12.55185	72.51014		16.50		0.00	0	31,87
R2044 On 02/05/2024 Bond Future			12.51006	74.98395	12.66160	74.14462		16.11		0.00	0	
R2044 On 01/08/2024 Bond Future			12.61783	72.31053	12.77529	71.45196		16.48		0.00	0	
R2044 On 07/11/2024 Bond Future			12.75429	73.96107	12.91845	73.08230		15.19		0.00	0	
Total R2044 Future										0.00	0	84,16
R2044 On 02/11/2023 Bond Future	11.55	Call			495.16000	0.49516	634,010	14.76		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,882.29000	5.88229	5,218,560	14.76		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			506.54000	0.50654	647,840	14.77		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,830.08000	5.83008	5,168,800	14.77		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			518.11000	0.51811	661,880	14.78		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,778.15000	5.77815	5,119,340	14.78		0.00	0	
R2044 On 02/11/2023 Bond Future	12.00	Call			1,203.21000	1.20321	1,469,680	15.35		0.00	0	5,84
R2044 On 02/11/2023 Bond Future	12.00	Put			3,811.16000	3.81116	3,275,050	15.35		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Call			3,332.23000	3.33223	3,827,370	16.70		0.00	0	
R2044 On 02/11/2023 Bond Future	12.75	Put			1,659.63000	1.65963	1,352,190	16.70		0.00	0	5,84
R2044 On 01/02/2024 Bond Future	12.28	Call			2,496.06000	2.49606	2,860,360	15.76		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,036.34000	4.03634	3,579,950	15.76		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,522.34000	2.52234	2,889,000	15.78		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.29	Put			4,004.99000	4.00499	3,550,960	15.78		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			2,469.91000	2.46991	2,831,860	15.75		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,067.90000	4.06790	3,609,160	15.75		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			7,610.98000	7.61098	7,021,030	15.05		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,698.70000	1.69870	1,949,850	15.05		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			7,564.42000	7.56442	6,976,240	15.05		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,714.54000	1.71454	1,967,450	15.04		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			7,517.82000	7.51782	6,931,400	15.04		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,682.74000	1.68274	1,932,120	15.05		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			3,292.56000	3.29256	3,666,330	15.77		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			6,052.53000	6.05253	5,567,730	15.77		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			3,316.08000	3.31608	3,691,570	15.78		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			6,018.58000	6.01858	5,535,500	15.78		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			3,339.69000	3.33969	3,716,890	15.79		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			5,984.78000	5.98478	5,503,410	15.79		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Put			4,916.94000	4.91694	4,508,920	15.10		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Call			4,869.01000	4.86901	5,336,750	15.08		0.00	0	
R2044 On 07/11/2024 Bond Future	12.90	Put			4,966.87000	4.96687	4,555,840	15.08		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Call			4,897.21000	4.89721	5,366,460	15.09		0.00	0	
R2044 On 07/11/2024 Bond Future	12.91	Put			4,942.00000	4.94200	4,532,480	15.09		0.00	0	
R2044 On 07/11/2024 Bond Future	12.92	Call			4,925.15000	4.92515	5,395,900	15.10		0.00	0	
Total R2044 Option										0.00	0	11,72
Total For R2044										0.00	0	95,88
R2048 On 02/11/2023 Bond Future			12.17544	75.06897	12.32137	74.21171		16.95		7,581,965.97	101	232,28
R2048 On 01/02/2024 Bond Future			12.27206	76.76364	12.42349	75.88708		16.25		0.00	0	
R2048 On 02/05/2024 Bond Future			12.36500	74.04455	12.52199	73.14812		16.85		0.00	0	
R2048 On 01/08/2024 Bond Future			12.45762	75.73111	12.62047	74.81406		15.97		0.00	0	13,00
R2048 On 07/11/2024 Bond Future			12.58900	73.01139	12.75884	72.07280		15.80		0.00	0	
Total R2048 Future										7,581,965.97	101	245,28
R2048 On 02/11/2023 Bond Future	11.47	Call			554.60000	0.55460	715,230	15.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,819.34000	5.81934	5,122,710	15.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			565.92000	0.56592	729,150	15.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,764.97000	5.76497	5,070,940	15.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			577.31000	0.57731	743,160	15.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,710.76000	5.71076	5,019,350	15.36		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			1,072.28000	1.07228	1,333,490	15.77		0.00	0	20
R2048 On 02/11/2023 Bond Future	11.80	Put			4,219.15000	4.21915	3,623,100	15.77		0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Call			2,965.58000	2.96558	3,461,630	16.95		0.00	0	20
R2048 On 02/11/2023 Bond Future	12.50	Put			1,940.10000	1.94010	1,578,890	16.95		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/11/2023	Bond Future	13.60	Call		7,318.27000	7.31827	8,051,650	19.13	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put		510.06000	0.51006	386,180	19.13	0.00	0	20
R2048	On	01/02/2024	Bond Future	12.16	Call		2,635.36000	2.63536	3,028,170	15.73	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,172.79000	4.17279	3,689,040	15.73	0.00	0	
R2048	On	01/02/2024	Bond Future	12.30	Call		3,029.42000	3.02942	3,456,560	15.94	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	12.30	Put		3,742.84000	3.74284	3,293,420	15.94	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Call		6,705.29000	6.70529	7,344,520	17.74	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Put		1,626.32000	1.62632	1,388,990	17.74	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	11.50	Call		1,188.95000	1.18895	1,418,790	14.95	0.00	0	1,00
R2048	On	01/02/2024	Bond Future	11.50	Put		6,841.56000	6.84156	6,194,840	14.95	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,581.50000	2.58150	2,969,340	15.70	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,237.99000	4.23799	3,749,270	15.70	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		2,608.36000	2.60836	2,998,690	15.72	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,205.28000	4.20528	3,719,050	15.72	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,658.33000	1.65833	1,916,840	15.76	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,130.60000	8.13060	7,492,680	15.76	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,674.37000	1.67437	1,934,760	15.76	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		8,080.98000	8.08098	7,444,940	15.76	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,690.30000	1.69030	1,952,560	15.76	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		8,031.35000	8.03135	7,397,180	15.76	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,780.87000	3.78087	4,211,720	15.49	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		5,605.57000	5.60557	5,119,370	15.49	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,807.59000	3.80759	4,240,280	15.50	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		5,574.11000	5.57411	5,089,750	15.50	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,834.40000	3.83440	4,268,930	15.51	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		5,542.82000	5.54282	5,060,300	15.51	0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Call		5,051.50000	5.05150	5,559,660	15.55	0.00	0	
R2048	On	07/11/2024	Bond Future	12.78	Put		4,936.10000	4.93610	4,505,670	15.55	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Call		5,080.59000	5.08059	5,590,380	15.56	0.00	0	
R2048	On	07/11/2024	Bond Future	12.79	Put		4,910.76000	4.91076	4,481,960	15.56	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Call		5,110.06000	5.11006	5,621,460	15.58	0.00	0	
R2048	On	07/11/2024	Bond Future	12.80	Put		4,885.88000	4.88588	4,458,690	15.58	0.00	0	
Total R2048 Option											0.00	0	3,62
Total For R2048											7,581,965.97	101	248,90
R2053	On	02/11/2023	Bond Future			12.13344	97.11990	12.30021	95.85346	17.19	0.00	0	5,11
R2053	On	01/02/2024	Bond Future			12.22438	99.31252	12.39739	98.01759	16.48	0.00	0	
R2053	On	02/05/2024	Bond Future			12.31976	95.68610	12.49941	94.36179	17.09	0.00	0	
R2053	On	01/08/2024	Bond Future			12.41531	97.86491	12.60185	96.51023	16.41	0.00	0	
R2053	On	07/11/2024	Bond Future			12.54627	94.23083	12.74108	92.84441	16.12	0.00	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 R2053 Future										0.00	0	5,18
R2053 On 02/11/2023 Bond Future	12.81	Call			5,410.67000	5.41067	6,286,460	17.80		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Put			1,724.52000	1.72452	1,333,870	17.80		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Call			5,460.12000	5.46012	6,339,530	17.82		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Put			1,704.34000	1.70434	1,317,310	17.82		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Call			5,509.54000	5.50954	6,392,560	17.84		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Put			1,684.22000	1.68422	1,300,800	17.84		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Call			6,689.42000	6.68942	7,532,190	17.20		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Put			2,968.66000	2.96866	2,516,500	17.20		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Call			6,735.42000	6.73542	7,580,910	17.22		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Put			2,946.14000	2.94614	2,496,700	17.22		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Call			6,781.25000	6.78125	7,629,470	17.23		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Put			2,923.54000	2.92354	2,476,830	17.23		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Call			7,543.07000	7.54307	8,384,060	17.49		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Put			3,892.62000	3.89262	3,409,300	17.49		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Call			7,586.50000	7.58650	8,429,850	17.51		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Put			3,868.53000	3.86853	3,387,570	17.51		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Call			7,629.99000	7.62999	8,475,680	17.52		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Put			3,844.60000	3.84460	3,365,980	17.52		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Call			8,307.94000	8.30794	9,156,490	16.89		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Put			4,661.85000	4.66185	4,155,720	16.89		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Call			8,349.45000	8.34945	9,200,110	16.90		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Put			4,636.90000	4.63690	4,132,880	16.90		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Call			8,391.36000	8.39136	9,244,120	16.91		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Put			4,612.45000	4.61245	4,110,530	16.91		0.00	0	
R2053 On 07/11/2024 Bond Future	12.79	Call			6,734.94000	6.73494	7,497,190	15.88		0.00	0	
R2053 On 07/11/2024 Bond Future	12.79	Put			6,392.77000	6.39277	5,768,600	15.88		0.00	0	
R2053 On 07/11/2024 Bond Future	12.80	Call			6,772.88000	6.77288	7,537,450	15.90		0.00	0	
R2053 On 07/11/2024 Bond Future	12.80	Put			6,361.06000	6.36106	5,739,210	15.90		0.00	0	
R2053 On 07/11/2024 Bond Future	12.81	Call			6,810.47000	6.81047	7,577,360	15.91		0.00	0	
R2053 On 07/11/2024 Bond Future	12.81	Put			6,329.09000	6.32909	5,709,560	15.91		0.00	0	
Total R2053 Option										0.00	0	
Total For R2053										0.00	0	5,18
R209 On 02/11/2023 Bond Future			11.66107	65.61780	11.77577	65.07009		15.22		0.00	0	26,98
R209 On 01/02/2024 Bond Future			11.74380	67.09921	11.86261	66.53916		14.59		0.00	0	1,68
R209 On 02/05/2024 Bond Future			11.83112	65.45876	11.95430	64.88594		14.93		0.00	0	
R209 On 01/08/2024 Bond Future			11.91887	66.94965	12.04659	66.36369		13.71		0.00	0	
R209 On 07/11/2024 Bond Future			12.04357	65.32560	12.17664	64.72580		13.60		0.00	0	
Total R209 Future										0.00	0	28,64

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	02/11/2023	Bond Future	11.33	Call		937.17000	0.93717	1,110,030	14.20	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,102.49000	3.10249	2,727,640	14.20	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		953.92000	0.95392	1,128,960	14.21	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,069.57000	3.06957	2,696,900	14.21	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		970.74000	0.97074	1,147,950	14.22	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,036.77000	3.03677	2,666,270	14.22	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,342.00000	3.34200	3,666,240	14.77	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,151.46000	2.15146	1,915,650	14.77	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,369.83000	3.36983	3,695,520	14.79	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,133.65000	2.13365	1,899,290	14.79	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,397.74000	3.39774	3,724,870	14.80	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,115.98000	2.11598	1,883,060	14.80	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,673.71000	1.67371	1,866,110	14.09	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,443.98000	5.44398	5,063,560	14.09	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,690.52000	1.69052	1,884,250	14.10	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,410.83000	5.41083	5,031,740	14.10	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,707.23000	1.70723	1,902,280	14.11	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,377.64000	5.37764	4,999,870	14.11	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,931.48000	2.93148	3,205,200	13.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,162.91000	4.16291	3,850,670	13.27	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,953.46000	2.95346	3,228,430	13.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,138.12000	4.13812	3,827,130	13.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,975.53000	2.97553	3,251,750	13.28	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,113.46000	4.11346	3,803,720	13.28	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Call		3,984.73000	3.98473	4,305,060	13.56	0.00	0	
R209	On	07/11/2024	Bond Future	12.21	Put		3,835.56000	3.83556	3,556,090	13.56	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Call		4,008.88000	4.00888	4,330,300	13.57	0.00	0	
R209	On	07/11/2024	Bond Future	12.22	Put		3,815.08000	3.81508	3,536,700	13.57	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Call		4,033.09000	4.03309	4,355,590	13.58	0.00	0	
R209	On	07/11/2024	Bond Future	12.23	Put		3,794.71000	3.79471	3,517,410	13.58	0.00	0	
Total R209 Option											0.00	0	
Total For R209											0.00	0	28,64
R210	On	02/11/2023	Bond Future			226.78144	226.78144	226.79570	226.79570		0.00	0	
R210	On	01/02/2024	Bond Future			231.95530	231.95530	231.96998	231.96998		0.00	0	30
R210	On	02/05/2024	Bond Future			233.99896	233.99896	234.01355	234.01355		0.00	0	
R210	On	01/08/2024	Bond Future			239.38306	239.38306	239.39758	239.39758		0.00	0	
R210	On	07/11/2024	Bond Future			241.61709	241.61709	241.63067	241.63067		0.00	0	
Total R210 Future											0.00	0	37
Total For R210											0.00	0	37

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	02/11/2023			10.63143	83.15165	10.74707	82.64444		10.53	0.00	0	33,18
R213	On	01/02/2024			10.70495	85.02877	10.82618	84.51017		10.39	0.00	0	
R213	On	02/05/2024			10.77512	83.38635	10.90223	82.85593		10.17	0.00	0	
R213	On	01/08/2024			10.84370	85.28615	10.97718	84.74348		9.30	0.00	0	
R213	On	07/11/2024			10.96761	83.67861	11.10874	83.12299		9.32	0.00	0	
Total R213 Future											0.00	0	33,18
R213	On	02/11/2023	10.94	Call			2,119.79000	2.11979	2,411,880	10.48	0.00	0	7:
R213	On	02/11/2023	10.94	Put			1,282.35000	1.28235	1,067,230	10.48	0.00	0	
R213	On	02/11/2023	11.11	Call			2,584.82000	2.58482	2,909,910	10.65	0.00	0	
R213	On	02/11/2023	11.11	Put			1,018.47000	1.01847	836,350	10.65	0.00	0	
R213	On	02/11/2023	11.12	Call			2,613.43000	2.61343	2,940,370	10.66	0.00	0	
R213	On	02/11/2023	12.70	Put			93.94000	0.09394	69,060	12.55	0.00	0	7:
R213	On	02/11/2023	11.12	Put			1,004.46000	1.00446	824,190	10.66	0.00	0	
R213	On	02/11/2023	11.13	Call			2,642.17000	2.64217	2,970,950	10.67	0.00	0	
R213	On	02/11/2023	11.13	Put			990.61000	0.99061	812,180	10.67	0.00	0	
R213	On	02/11/2023	11.44	Call			3,596.40000	3.59640	3,976,300	11.01	0.00	0	7:
R213	On	02/11/2023	11.44	Put			638.73000	0.63873	511,420	11.01	0.00	0	
R213	On	02/11/2023	12.70	Call			8,089.34000	8.08934	8,571,670	12.55	0.00	0	
R213	On	01/02/2024	11.72	Call			4,811.13000	4.81113	5,185,670	11.09	0.00	0	
R213	On	01/02/2024	11.72	Put			1,112.09000	1.11209	968,030	11.09	0.00	0	
R213	On	01/02/2024	11.70	Call			4,750.44000	4.75044	5,122,940	11.07	0.00	0	
R213	On	01/02/2024	11.70	Put			1,131.83000	1.13183	985,730	11.07	0.00	0	
R213	On	01/02/2024	11.71	Call			4,780.66000	4.78066	5,154,190	11.08	0.00	0	
R213	On	01/02/2024	11.71	Put			1,121.82000	1.12182	976,750	11.08	0.00	0	
R213	On	02/05/2024	10.29	Put			4,262.00000	4.26200	3,925,690	9.65	0.00	0	
R213	On	02/05/2024	10.30	Call			1,682.96000	1.68296	1,878,330	9.65	0.00	0	
R213	On	02/05/2024	10.30	Put			4,234.57000	4.23457	3,899,520	9.65	0.00	0	
R213	On	02/05/2024	10.28	Call			1,651.49000	1.65149	1,844,360	9.64	0.00	0	
R213	On	02/05/2024	10.28	Put			4,289.54000	4.28954	3,951,990	9.64	0.00	0	
R213	On	02/05/2024	10.29	Call			1,667.18000	1.66718	1,861,290	9.65	0.00	0	
R213	On	01/08/2024	10.87	Call			2,822.01000	2.82201	3,089,900	9.03	0.00	0	
R213	On	01/08/2024	10.87	Put			3,257.40000	3.25740	2,982,620	9.03	0.00	0	
R213	On	01/08/2024	10.88	Call			2,843.12000	2.84312	3,112,170	9.04	0.00	0	
R213	On	01/08/2024	10.88	Put			3,237.77000	3.23777	2,964,150	9.04	0.00	0	
R213	On	01/08/2024	10.86	Call			2,801.32000	2.80132	3,068,040	9.03	0.00	0	
R213	On	01/08/2024	10.86	Put			3,277.48000	3.27748	3,001,530	9.03	0.00	0	
R213	On	07/11/2024	11.21	Put			3,243.49000	3.24349	2,986,890	9.29	0.00	0	
R213	On	07/11/2024	11.22	Call			3,661.27000	3.66127	3,961,280	9.30	0.00	0	
R213	On	07/11/2024	11.22	Put			3,226.53000	3.22653	2,970,920	9.30	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 Intere
R213	On	07/11/2024	Bond Future	11.23	Call		3,683.70000	3.68370	3,984,690	9.31	0.00	0	
R213	On	07/11/2024	Bond Future	11.23	Put		3,210.03000	3.21003	2,955,400	9.31	0.00	0	
R213	On	07/11/2024	Bond Future	11.21	Call		3,639.27000	3.63927	3,938,290	9.29	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											0.00	0	35,37
R214	On	02/11/2023	Bond Future			12.05655	61.18393	12.18666	60.55474	16.75	367,103.58	6	20,56
R214	On	01/02/2024	Bond Future			12.14866	62.56513	12.28337	61.92182	16.08	0.00	0	
R214	On	02/05/2024	Bond Future			12.23722	60.67023	12.37659	60.01232	16.59	0.00	0	
R214	On	01/08/2024	Bond Future			12.32522	62.05224	12.46948	61.37923	15.51	0.00	0	
R214	On	07/11/2024	Bond Future			12.45123	60.16521	12.60127	59.47634	15.35	0.00	0	
Total R214 Future											367,103.58	6	20,56
R214	On	02/11/2023	Bond Future	11.45	Call		569.75000	0.56975	707,320	15.44	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,273.59000	4.27359	3,781,970	15.44	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		581.70000	0.58170	721,430	15.46	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,232.89000	4.23289	3,743,430	15.46	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		593.91000	0.59391	735,820	15.47	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,192.51000	4.19251	3,705,230	15.47	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,404.00000	2.40400	2,714,120	15.56	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		2,992.73000	2.99273	2,659,540	15.56	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,356.72000	2.35672	2,663,170	15.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,041.76000	3.04176	2,704,900	15.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,380.30000	2.38030	2,688,590	15.55	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,017.16000	3.01716	2,682,140	15.55	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,014.73000	6.01473	5,563,730	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,537.33000	1.53733	1,745,680	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,976.59000	5.97659	5,527,030	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,509.12000	1.50912	1,714,610	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,053.20000	6.05320	5,600,780	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,523.09000	1.52309	1,730,000	15.49	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,054.95000	3.05495	3,370,430	15.15	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,465.54000	4.46554	4,108,010	15.15	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,077.10000	3.07710	3,393,960	15.16	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,439.75000	4.43975	4,083,600	15.16	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,032.88000	3.03288	3,346,960	15.14	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		4,491.47000	4.49147	4,132,540	15.14	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Put		4,029.09000	4.02909	3,708,250	15.18	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Call		4,047.44000	4.04744	4,416,720	15.19	0.00	0	
R214	On	07/11/2024	Bond Future	12.61	Put		4,007.75000	4.00775	3,688,160	15.19	0.00	0	
R214	On	07/11/2024	Bond Future	12.62	Call		4,071.64000	4.07164	4,442,150	15.20	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	07/11/2024	Bond Future	12.62	Put		3,986.52000	3.98652	3,668,160	15.20	0.00	0	
R214	On	07/11/2024	Bond Future	12.60	Call		4,023.31000	4.02331	4,391,340	15.18	0.00	0	
Total R214 Option											0.00	0	
Total For R214											367,103.58	6	20,55
Total for Bond											348,839,666.48	3,574	1,439,14
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2029 Future											0.00	0	
Total For I2029											0.00	0	
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2031 Future											0.00	0	
Total For I2031											0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2033 Future											0.00	0	
Total For I2033											0.00	0	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2038 Future											0.00	0	
Total For I2038											0.00	0	
I2046	On	31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2046 Future											0.00	0	
Total For I2046											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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 Price Contribution												0.00	0	
GOVI	On	02/11/2023	GOVI			901.79500	901.79500	895.60800	895.60800			0.00	0	82
GOVI	On	01/02/2024	GOVI			922.15300	922.15300	915.82700	915.82700			0.00	0	
GOVI	On	02/05/2024	GOVI			942.95700	942.95700	936.48600	936.48600			0.00	0	
GOVI	On	01/08/2024	GOVI			964.45500	964.45500	957.83300	957.83300			0.00	0	
GOVI	On	07/11/2024	GOVI			986.64200	986.64200	979.85800	979.85800			0.00	0	
Total GOVI Future												0.00	0	82
GOVI	On	02/11/2023	GOVI	885.80	Call			98,080.00000	9.80800	159,950,000		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			97,980.00000	9.79800	159,850,000		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			97,880.00000	9.78800	159,750,000		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			358,270.00000	35.82700	421,530,000		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			358,470.00000	35.84700	421,730,000		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			358,370.00000	35.83700	421,630,000		0.00	0	
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			144,940.00000	14.49400	80,230,000		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			145,040.00000	14.50400	80,330,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			144,840.00000	14.48400	80,130,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			144,530.00000	14.45300	210,750,000		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			144,430.00000	14.44300	210,650,000		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			144,630.00000	14.46300	210,850,000		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			310,680.00000	31.06800	378,520,000		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			310,580.00000	31.05800	378,420,000		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			310,780.00000	31.07800	378,620,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	82

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for GOVI												0.00	0	82
AL37	On	02/11/2023	Index Future			915.92300	915.92300	912.48300	912.48300			0.00	0	
AL37	On	01/02/2024	Index Future			936.59900	936.59900	933.08300	933.08300			0.00	0	
AL37	On	02/05/2024	Index Future			957.73000	957.73000	954.13100	954.13100			0.00	0	
AL37	On	01/08/2024	Index Future			979.56400	979.56400	975.88000	975.88000			0.00	0	
AL37	On	07/11/2024	Index Future			1,002.09800	1,002.09800	998.32000	998.32000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/11/2023	Index Future			1,049.00800	1,049.00800	1,042.40900	1,042.40900			0.00	0	
AL7T	On	01/02/2024	Index Future			1,072.68900	1,072.68900	1,065.94200	1,065.94200			0.00	0	
AL7T	On	02/05/2024	Index Future			1,096.89000	1,096.89000	1,089.98800	1,089.98800			0.00	0	
AL7T	On	01/08/2024	Index Future			1,121.89700	1,121.89700	1,114.83300	1,114.83300			0.00	0	
AL7T	On	07/11/2024	Index Future			1,147.70600	1,147.70600	1,140.46800	1,140.46800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/11/2023	Index Future			914.81300	914.81300	908.56900	908.56900			0.00	0	10
ALBI	On	01/02/2024	Index Future			935.46400	935.46400	929.08100	929.08100			0.00	0	
ALBI	On	02/05/2024	Index Future			956.56900	956.56900	950.03900	950.03900			0.00	0	
ALBI	On	01/08/2024	Index Future			978.37600	978.37600	971.69500	971.69500			0.00	0	
ALBI	On	07/11/2024	Index Future			1,000.88400	1,000.88400	994.03800	994.03800			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	02/11/2023	Index Future			336.43700	336.43700	335.91500	335.91500			0.00	0	5
IGOV	On	01/02/2024	Index Future			344.11200	344.11200	343.57900	343.57900			0.00	0	
IGOV	On	02/05/2024	Index Future			351.95400	351.95400	351.40800	351.40800			0.00	0	
IGOV	On	01/08/2024	Index Future			360.05500	360.05500	359.49500	359.49500			0.00	0	
IGOV	On	07/11/2024	Index Future			368.41900	368.41900	367.84200	367.84200			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			8.39000	91.61000	8.41000	91.59000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.38000	91.62000	8.40000	91.60000			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.41500	91.58500	8.45000	91.55000			0.00	0	
JIBAR f	On	15/11/2023	Jibar Future			8.42000	91.58000	8.45000	91.55000			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.43000	91.57000	8.45500	91.54500			0.00	0	
JIBAR f	On	17/01/2024	Jibar Future			8.41000	91.59000	8.45000	91.55000			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.30000	91.70000	8.37000	91.63000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.10000	91.90000	8.18000	91.82000			0.00	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
JIBAR F On 18/09/2024 Jibar Future			7.92000	92.08000	8.02000	91.98000			0.00	0	
JIBAR F On 18/12/2024 Jibar Future			7.77500	92.22500	7.88000	92.12000			0.00	0	
JIBAR F On 19/03/2025 Jibar Future			7.68000	92.32000	7.82000	92.18000			0.00	0	
JIBAR F On 18/06/2025 Jibar Future			7.62000	92.38000	7.76000	92.24000			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 :									348,839,666.48	3,574	1,440,55
ABCPI3 On 07/12/2023 Spot Bond			5.54500	333.59172	5.54500	333.52226			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.70137			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.04841			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.93000	100.50537	9.93000	100.47877			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.02000	87.74527	12.02000	87.71729			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.30620			0.00	0	
Total ABF006 SPOT									0.00	0	
Total For ABF006									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	102.17362			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	103.61399			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.49055			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	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
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.80338				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.45446				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.51012				0.00	0	93,758,40
Total ABFN25 SPOT										0.00	0	93,758,40
Total For ABFN25										0.00	0	93,758,40
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.09505				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.11765				0.00	0	382,808,20
Total ABFN28 SPOT										0.00	0	382,808,20
Total For ABFN28										0.00	0	382,808,20
ABFN2: On 29/08/2025 Spot Bond					0.00000	103.14207				0.00	0	429,157,20
Total ABFN29 SPOT										0.00	0	429,157,20
Total For ABFN29										0.00	0	429,157,20
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.93606				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.16107				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.44320				0.00	0	162,714,30
Total ABFN33 SPOT										0.00	0	162,714,30
Total For ABFN33										0.00	0	162,714,30
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.49083				0.00	0	124,988,60
Total ABFN35 SPOT										0.00	0	124,988,60
Total For ABFN35										0.00	0	124,988,60
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.71522				0.00	0	171,278,20
Total ABFN36 SPOT										0.00	0	171,278,20
Total For ABFN36										0.00	0	171,278,20
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.58587				0.00	0	
Total ABFN37 SPOT										0.00	0	

Contract 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 ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.87245				0.00	940,000,000	984,988,60
Total ABFN40 SPOT										0.00	940,000,000	984,988,60
Total For ABFN40										0.00	940,000,000	984,988,60
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.57463				0.00	0	191,213,10
Total ABFN41 SPOT										0.00	0	191,213,10
Total For ABFN41										0.00	0	191,213,10
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.81297				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.84290				0.00	0	727,850,60
Total ABFN44 SPOT										0.00	0	727,850,60
Total For ABFN44										0.00	0	727,850,60
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.85124				0.00	0	668,167,90
Total ABFN45 SPOT										0.00	0	668,167,90
Total For ABFN45										0.00	0	668,167,90
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.34247				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.99698				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	102.04727				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.37715				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.07575				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.91186				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.09578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.20831				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	100.59244				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	99.99970				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.46610				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	99.99988				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	99.99975				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	102.05098				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.06362				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	102.55768				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	102.52477				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6: On 28/06/2026 Spot Bond					0.00000	101.34062				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN6 On 28/06/2028 Spot Bond					0.00000	101.27229				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6 On 28/06/2030 Spot Bond					0.00000	101.28247				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.45587				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.73331				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.17513				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.84150				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.45892				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.22934				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.37792				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.42785				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.87000	7.87000	7.87000	167.06343				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	97.24914	100.00000	97.02937				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	

Contract 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 ABK104/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.67000	4.67000	4.67000	168.76324				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.14000	5.14000	5.14000	218.07140				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.21500	5.21500	5.21500	242.44177				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.84500	8.84500	8.84500	106.23806				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.25500	104.94120	9.25500	104.91540				0.00	0	19,100,000.00
Total ABS16 SPOT										0.00	0	19,100,000.00
Total For ABS16										0.00	0	19,100,000.00
ABS17 On 11/11/2027 Spot Bond			9.25500	107.49410	9.25500	107.46768				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.48000	103.90610	8.48000	103.88221				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.81000	9.81000	9.81000	104.05968				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.25000	102.56145	9.25000	102.53625				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/R On 11/09/2026 Spot Bond			100.00000	19.98165	100.00000	19.93767				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			5.19500	333.95054	5.19500	333.88410				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.72000	11.72000	11.72000	100.35561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.68234				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.65257				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.60228				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.81925				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.87101				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.64277				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	101.65405				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	100.94134				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	102.29803				0.00	600,000,000	300,000,00
Total AGLG01 SPOT										0.00	600,000,000	300,000,00
Total For AGLG01										0.00	600,000,000	300,000,00
AGRIA1 On 28/10/2025 Spot Bond					0.00000	109.56186				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.72219				0.00	0	100,000,00
Total AGT01 SPOT										0.00	0	100,000,00
Total For AGT01										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT02 On 28/11/2024 Spot Bond					0.00000	105.42968				0.00	0	200,000,00
Total AGT02 SPOT										0.00	0	200,000,00
Total For AGT02										0.00	0	200,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.15937				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.72032				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.53455				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.75628				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	100.77060				0.00	0	1,086,571,60
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			9.14500	97.01717	9.14500	96.99360				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.79232				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	100.86464				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	100.95485				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	100.71814				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	102.25368				0.00	2,136,400,000	534,100,00
Total AHF5A2 SPOT										0.00	2,136,400,000	534,100,00

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 AHF5A2										0.00	2,136,400,000	534,100,000
AHF5A: On 21/08/2023 Spot Bond			10.03500	104.75820	10.03500	104.72945				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	102.17807				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	102.32259				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	102.41447				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	103.06506				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.25942				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.17328				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	102.32259				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	102.41447				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	103.05741				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.32127				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.37573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.36838				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	102.33393				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.46022				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	102.41659				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.55248				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	103.12583				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.75000	100.82590	10.75000	100.79722			21,500,000,000.00	2,000,000	4,013,100	
Total AIR04 SPOT									21,500,000,000.00	2,000,000	4,013,100	
Total For AIR04									21,500,000,000.00	2,000,000	4,013,100	
AIR05 On 29/05/2030 Spot Bond			12.17000	92.24912	12.17000	92.21951			0.00	0		
Total AIR05 SPOT									0.00	0		
Total For AIR05									0.00	0		
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.94183			0.00	0		
Total AIRF02 SPOT									0.00	0		
Total For AIRF02									0.00	0		
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.11832			0.00	0		
Total AIRF03 SPOT									0.00	0		
Total For AIRF03									0.00	0		
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.26612			0.00	0		
Total AIRF04 SPOT									0.00	0		
Total For AIRF04									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			7.22000	198.09264	7.22000	198.04257				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.74812				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.22121				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	99.75819				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	102.25421				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.34196				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.38929				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.76445				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	102.36691				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	101.23044				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.26611				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.26611				0.00	0	
Total ASC014 SPOT										0.00	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 ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.26611				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01: On 17/10/2023 Spot Bond					0.00000	100.73642				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	99.92687				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	99.90243				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	99.84480				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.49002				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	101.66018				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.57000	12.57000	12.57000	101.43024				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	101.59613				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	99.91736				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	99.80004				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	99.77612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC026 On 25/08/2023 Spot Bond					0.00000	101.99966				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC027 On 26/05/2028 Spot Bond					0.00000	102.28335				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC028 On 26/05/2026 Spot Bond					0.00000	102.21794				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC029 On 13/06/2024 Spot Bond					0.00000	101.63411				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC030 On 14/06/2024 Spot Bond					0.00000	101.60806				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC031 On 15/03/2024 Spot Bond					0.00000	101.56574				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC032 On 28/02/2035 Spot Bond					0.00000	101.57491				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC033 On 30/06/2029 Spot Bond					0.00000	101.31897				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC034 On 30/06/2030 Spot Bond					0.00000	101.33971				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC035 On 17/10/2027 Spot Bond					0.00000	101.08027				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASC036 On 20/06/2028 Spot Bond					0.00000	100.84604				0.00	0	
Total ASC037 SPOT										0.00	0	
Total For ASC037										0.00	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
ASC03: On 21/07/2028 Spot Bond					0.00000	100.68957				0.00	0	
Total ASC038 SPOT										0.00	0	
Total For ASC038										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.66704				0.00	0	
Total ASC039 SPOT										0.00	0	
Total For ASC039										0.00	0	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.70019				0.00	0	
Total ASC040 SPOT										0.00	0	
Total For ASC040										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.63651				0.00	0	
Total ASC041 SPOT										0.00	0	
Total For ASC041										0.00	0	
ASC04: On 20/06/2028 Spot Bond					0.00000	100.47930				0.00	0	
Total ASC042 SPOT										0.00	0	
Total For ASC042										0.00	0	
ASC04: On 04/08/2028 Spot Bond					0.00000	100.28337				0.00	0	4,000,000.00
Total ASC043 SPOT										0.00	0	4,000,000.00
Total For ASC043										0.00	0	4,000,000.00
ASC04: On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
Total ASC044 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For ASC044									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
ASC04: On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total ASC045 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ASC045									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ASN02: On 07/12/2033 Spot Bond			5.56500	256.89141	5.56500	256.83774			0.00	0		
Total ASN022 SPOT									0.00	0		
Total For ASN022									0.00	0		
ASN03: On 07/12/2033 Spot Bond			5.66500	233.59485	5.66500	233.54543			0.00	0		
Total ASN037 SPOT									0.00	0		
Total For ASN037									0.00	0		
ASN15: On 31/03/2028 Spot Bond			6.01000	210.28008	6.01000	210.23368			0.00	0		
Total ASN154 SPOT									0.00	0		
Total For ASN154									0.00	0		
ASN19: On 31/01/2038 Spot Bond			5.61000	117.56049	5.61000	117.53589			0.00	0		
Total ASN195 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.98908				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.97269				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.80513				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.80774				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.81440				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.34852				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.59333				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.00561				0.00	1,050,000,000	525,000,000
Total ASN310 SPOT										0.00	1,050,000,000	525,000,000
Total For ASN310										0.00	1,050,000,000	525,000,000
ASN31: On 31/03/2029 Spot Bond			5.30500	5.30500	5.30500	117.94563				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.71500	5.71500	5.71500	108.85454				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.61782				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.74522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.11068				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.31132				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.82000	114.75991	5.82000	114.73525				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.60818				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.16358				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.66583				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.57091				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.57091				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	102.19066				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.83048				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.65454				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN37: On 20/12/2024 Spot Bond					0.00000	101.96108				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.59553				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.71242				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.71242				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.77464				0.00	600,000,000	300,000,000
Total ASN388 SPOT										0.00	600,000,000	300,000,000
Total For ASN388										0.00	600,000,000	300,000,000
ASN39: On 17/12/2025 Spot Bond					0.00000	101.58572				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.55595				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.70494				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.97131				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.68325				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.47824				0.00	0	
Total ASN450 SPOT										0.00	0	

Contract 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 ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.60978				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.49500	10.49500	10.49500	99.81830				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.18500	11.18500	11.18500	104.66680				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.02417				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.83218				0.00	800,000,000	400,000,000
Total ASN480 SPOT										0.00	800,000,000	400,000,000
Total For ASN480										0.00	800,000,000	400,000,000
ASN48: On 25/08/2025 Spot Bond					0.00000	146.01000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.97000	10.97000	10.97000	104.34018				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.98767				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.62449				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.62449				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.52925				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.54000	97.07465	10.54000	97.04742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.72000	96.89396	9.72000	96.86884				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.27000	95.93394	10.27000	95.90768				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.27000	95.93394	10.27000	95.90768				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2024 Spot Bond			8.84500	100.59328	8.84500	100.56963				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			10.79500	100.66623	10.79500	100.63747				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			10.74500	100.66436	10.74500	100.63574				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.24500	100.48349	10.24500	100.45657				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.24500	100.48349	10.24500	100.45657				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.28513				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.40118				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/01/2026 Spot Bond			10.88000	99.83136	10.88000	99.80262				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN557 On 31/01/2024 Spot Bond			10.97000	100.14821	10.97000	100.11958				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.83000	100.24812	10.83000	100.21981				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	100.81496				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN568 On 24/04/2025 Spot Bond					0.00000	100.62493				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	102.03419				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN587 On 18/03/2024 Spot Bond					0.00000	96.81477				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN595 On 31/01/2024 Spot Bond			10.32000	99.83937	10.32000	99.81244				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	100.60639				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	102.50005				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.84268				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.44775				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2024 Spot Bond					0.00000	101.32330				0.00	0	
Total ASN611 SPOT										0.00	0	

Contract 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 ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.42673				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.59370				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.43637				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.54544				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.41474				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.24318				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.69012				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.78804				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.31973				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.10070				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.00141				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.44892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.79762				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.26132				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.37001				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.76990				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.78655				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.51344				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.73088				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.16252				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.93822				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.43431				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.93822				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.02048				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.63773				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.64518				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.78366				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.26278				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2025 Spot Bond					0.00000	99.78817				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.46105				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	102.08594				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.21860				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.86759				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.42572				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.36631				0.00	0	
Total ASN736 SPOT										0.00	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 ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.45766				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.60051				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.61540				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.30592				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.41234				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.30594				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.24001				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.97384	9.97384	9.97384	102.99142				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.08613				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.82500	10.82500	10.82500	100.05542				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.44407				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	100.41050				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 ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.41088				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 21/12/2026 Spot Bond					0.00000	101.47668				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	101.23516				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 02/04/2026 Spot Bond					0.00000	101.22731				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.96362				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.31877				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	91.65968				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.99762				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.62605				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.60945				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.99872				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83: On 14/04/2027 Spot Bond					0.00000	100.91131				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	100.91131				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	100.44419				0.00	0	6,000,00
Total ASN834 SPOT										0.00	0	6,000,00
Total For ASN834										0.00	0	6,000,00
ASN83: On 20/06/2026 Spot Bond					0.00000	101.64505				0.00	0	6,000,00
Total ASN837 SPOT										0.00	0	6,000,00
Total For ASN837										0.00	0	6,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	100.68642				0.00	0	6,000,00
Total ASN838 SPOT										0.00	0	6,000,00
Total For ASN838										0.00	0	6,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	100.68320				0.00	0	6,000,00
Total ASN839 SPOT										0.00	0	6,000,00
Total For ASN839										0.00	0	6,000,00
ASN84: On 21/04/2027 Spot Bond					0.00000	100.68320				0.00	0	6,000,00
Total ASN840 SPOT										0.00	0	6,000,00
Total For ASN840										0.00	0	6,000,00
ASN84: On 22/04/2027 Spot Bond					0.00000	100.62005				0.00	0	6,000,00
Total ASN841 SPOT										0.00	0	6,000,00
Total For ASN841										0.00	0	6,000,00
ASN84: On 25/04/2042 Spot Bond					0.00000	99.04922				0.00	0	6,000,00
Total ASN842 SPOT										0.00	0	6,000,00
Total For ASN842										0.00	0	6,000,00
ASN84: On 29/04/2025 Spot Bond					0.00000	100.43973				0.00	0	6,000,00
Total ASN848 SPOT										0.00	0	6,000,00
Total For ASN848										0.00	0	6,000,00
ASN84: On 29/04/2025 Spot Bond					0.00000	100.43786				0.00	0	6,000,00
Total ASN849 SPOT										0.00	0	6,000,00
Total For ASN849										0.00	0	6,000,00
ASN85: On 20/06/2027 Spot Bond					0.00000	101.60060				0.00	0	6,000,00
Total ASN851 SPOT										0.00	0	6,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.63053				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	102.36638				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.80839				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.40967				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.88205				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.56750				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.90202				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.90202				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.75212				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.75212				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.42724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.52793				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.79414				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.77926				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.96927				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.81231				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.42268				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.82033				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.42000	100.49140	11.42000	100.46155				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	95.54970				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.39189				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.58561				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91: On 31/07/2027 Spot Bond					0.00000	102.35408				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.41249				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.37163				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.33078				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.30106				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.33170				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.30106				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.33170				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	97.96430				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	90.09250				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.71954				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	107.10570				0.00	0	
Total ASN936 SPOT										0.00	0	

Contract 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 ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.83141				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.42430				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.73468				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.67959				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.63024				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.90577				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.58942				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.60060				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	102.36638				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.44593				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.80910				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.64215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN954 On 20/12/2024 Spot Bond					0.00000	101.55595				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN955 On 30/09/2027 Spot Bond					0.00000	101.36655				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN960 On 07/12/2027 Spot Bond					0.00000	122.18050				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN964 On 20/12/2027 Spot Bond					0.00000	101.88347				0.00	3,050,000,000	1,525,000,000
Total ASN973 SPOT										0.00	3,050,000,000	1,525,000,000
Total For ASN973										0.00	3,050,000,000	1,525,000,000
ASN973 On 20/12/2027 Spot Bond					0.00000	101.58574				0.00	600,000,000	300,000,000
Total ASN974 SPOT										0.00	600,000,000	300,000,000
Total For ASN974										0.00	600,000,000	300,000,000
ASN974 On 24/01/2025 Spot Bond					0.00000	88.75634				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN975 On 31/01/2028 Spot Bond					0.00000	100.45903				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN977 On 20/12/2027 Spot Bond					0.00000	101.67513				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN979 On 02/04/2029 Spot Bond					0.00000	101.10269				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN980 On 14/02/2026 Spot Bond					0.00000	81.76187				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN981 On 15/02/2028 Spot Bond					0.00000	99.97110				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN98: On 17/08/2023 Spot Bond					0.00000	99.92714				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	99.91890				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.57664				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.74957				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.87342				0.00	324,000,000	162,000,000
Total ASN995 SPOT										0.00	324,000,000	162,000,000
Total For ASN995										0.00	324,000,000	162,000,000
ASN99: On 13/04/2024 Spot Bond					0.00000	100.83985				0.00	324,000,000	162,000,000
Total ASN996 SPOT										0.00	324,000,000	162,000,000
Total For ASN996										0.00	324,000,000	162,000,000
ASN99: On 28/02/2028 Spot Bond					0.00000	102.36658				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.43000	101.85175	7.43000	101.83127				0.00	0	281,324,500
Total BAW33 SPOT										0.00	0	281,324,500
Total For BAW33										0.00	0	281,324,500
BAW34 On 09/10/2023 Spot Bond					0.00000	101.22776				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.24783				0.00	314,000,000	157,000,000
Total BAW36 SPOT										0.00	314,000,000	157,000,000
Total For BAW36										0.00	314,000,000	157,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	100.97412				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.41517				0.00	0	
Total BAW38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	102.20104				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.65500	101.66048	9.65500	101.63430				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	99.95577				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.31693				0.00	520,000,000	2,260,000,000
Total BAWGL2 SPOT										0.00	520,000,000	2,260,000,000
Total For BAWGL2										0.00	520,000,000	2,260,000,000
BAYA72 On 31/03/2026 Spot Bond			12.17000	12.17000	12.17000	104.51334				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.11275				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.66683				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.66905				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.72924				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.78635				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.53281				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.71324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/09/2024 Spot Bond					0.00000	101.60910				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.57881				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.20232				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.56684				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.92219				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.01011				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.66932				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.62725				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	101.82038				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.85204				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.85097				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.82077				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.80893				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.82038				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.82079				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	101.88118				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.27500	9.27500	9.27500	98.29269				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.21366				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.79538				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.48037				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.18314				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.53434				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.17050				0.00	0	
Total BDX40 SPOT										0.00	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 BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.57648				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.91805				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.17376				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX49 On 30/01/2024 Spot Bond					0.00000	100.38433				0.00	0	
Total BDX49 SPOT										0.00	0	
Total For BDX49										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.10169				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	103.65249				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	100.19086				0.00	0	93,910,90
Total BID10 SPOT										0.00	0	93,910,90
Total For BID10										0.00	0	93,910,90
BID11 On 15/11/2023 Spot Bond			8.94000	102.49051	8.94000	102.46596				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.99157				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.75280				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.65117				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.33782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.43315				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.02442				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.50000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.75400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	61.61200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	55.00800				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	102.05284				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	102.07301				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.69566				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	99.81302				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	99.80735				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.90892				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BNPS0 On 01/08/2028 Spot Bond					0.00000	100.36220				0.00	0	
Total BNPS07 SPOT										0.00	0	
Total For BNPS07										0.00	0	
BNPS0 On 01/08/2029 Spot Bond					0.00000	100.36394				0.00	0	
Total BNPS08 SPOT										0.00	0	
Total For BNPS08										0.00	0	
BNPS1 On 04/07/2028 Spot Bond					0.00000	100.33549				0.00	0	
Total BNPS10 SPOT										0.00	0	
Total For BNPS10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.00612				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.09020				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.94649				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.30531				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	99.90994				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	100.90140				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	101.19635				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3 On 10/05/2024 Spot Bond					0.00000	100.09963				0.00	0	
Total BPPF38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF38										0.00	0	
BPPF3: On 03/07/2024 Spot Bond					0.00000	101.11593				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF4: On 14/07/2026 Spot Bond					0.00000	100.84378				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	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.33285				0.00	0	68,511,30
Total BWZJ24 SPOT										0.00	0	68,511,30
Total For BWZJ24										0.00	0	68,511,30
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.35664				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	101.59698				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101: On 30/09/2025 Spot Bond					0.00000	101.56670				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102: On 30/06/2027 Spot Bond					0.00000	101.59713				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104: On 30/06/2027 Spot Bond					0.00000	101.56667				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105: On 30/06/2026 Spot Bond					0.00000	101.53633				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.65958				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.31991				0.00	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 CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	102.46558				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.97000	104.06163	8.97000	104.03669				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			9.62000	106.83544	9.62000	106.80816				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			10.66000	10.66000	10.66000	99.80011				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	102.74357				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.73535				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.76310				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.57899				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.62779				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.74347				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.68428				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN367 On 20/03/2024 Spot Bond			9.95500	104.55992	9.95500	104.53232				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	103.04925				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.26000	103.82037	11.26000	103.78946				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.29480				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.37000	162.52522	7.37000	162.48369				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.50000	157.79985	9.50000	157.75076				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.60000	104.93707	9.60000	104.91034				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.92017				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.05515				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.57760				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	101.76912				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 25/11/2024 Spot Bond					0.00000	101.59172				0.00	0	
Total CLN518 SPOT										0.00	0	

Contract 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 CLN518										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	100.07531				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2024 Spot Bond					0.00000	101.82788				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.81422				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53: On 18/07/2025 Spot Bond			10.50000	100.51521	10.50000	100.48727				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53: On 25/10/2023 Spot Bond					0.00000	100.54079				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.90559				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	163.10800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.30794				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			9.97000	99.96562	9.97000	99.93875				0.00	0	4,000,00
Total CLN546 SPOT										0.00	0	4,000,00
Total For CLN546										0.00	0	4,000,00
CLN54: On 29/03/2025 Spot Bond			10.02000	103.85398	10.02000	103.82638				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			10.11000	102.68964	10.11000	102.66213				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	100.40200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 15/11/2023 Spot Bond					0.00000	99.97148				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.72005				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.96184				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	141.92700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.08344				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.47000	101.94325	10.47000	101.95669				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.97000	102.96542	9.97000	102.93821				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.12816				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.86097				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.45476				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.08068				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.20000	102.11418	10.20000	102.08658				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.08092				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.73685				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.75714				0.00	1,490,000,000	745,000,000
Total CLN577 SPOT										0.00	1,490,000,000	745,000,000
Total For CLN577										0.00	1,490,000,000	745,000,000
CLN578 On 18/04/2026 Spot Bond					0.00000	100.79592				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.26020				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.10946				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.79049				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.80159				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	102.28950				0.00	0	
Total CLN585 SPOT										0.00	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 CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.46104				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	102.25000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.61453				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.15964				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.41300				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.79000	157.49785	5.79000	133.04127				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	102.48931				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.43167				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	102.28230				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.44000	9.44000	9.44000	101.68539				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.22050				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.74785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.61453				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.61453				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.02500	9.02500	9.02500	99.95342				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.18949				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.61103				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.08680				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.83799				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	102.31031				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.59677				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.38943				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.95920				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.20968				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.35950				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.66115				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	102.12908				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.47279				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.75586				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	99.79149				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.01881				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.33000	59.34878	13.33000	77.17225				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	102.43088				0.00	0	
Total CLN629 SPOT										0.00	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 CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.67000	97.82923	10.67000	97.80113				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.79205				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	102.41411				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.17473				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.10919				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.53729				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	102.25351				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	99.79261				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.84489				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	99.78148				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.78390				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	102.26039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.60197				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.47579				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.60348				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	99.88188				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	102.14143				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.79261				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.79261				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	101.20430				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.77947				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.40784				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 20/06/2025 Spot Bond					0.00000	101.94904				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	132.80200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	156.11200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	104.21211				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	99.76815				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.49058				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.77963				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			6.31997	164.92526	6.31997	133.99980				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			6.31997	164.92526	6.31997	134.00066				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.77685				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.76944				0.00	0	
Total CLN677 SPOT										0.00	0	

Contract 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 CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.56446				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	101.16328				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.87595				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.53067				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.55407				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.12359				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.71062				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	101.71040				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	105.31191				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	101.36814				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	101.59063				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	99.90093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	89.18553				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.71812				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.75845				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	88.66138				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.20601				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.73073				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.76575				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.30831				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.56577				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	81.79708				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	82.03462				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 11/03/2024 Spot Bond					0.00000	101.66681				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.57586				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.57586				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.57586				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.85688				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.68780				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.87515				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.19085				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.97822				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.88602				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.50422				0.00	0	
Total CLN724 SPOT										0.00	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 CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.50422				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.50422				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.51885				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.51885				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.51885				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	83.32881				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	84.34225				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.96517				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.59060				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.70493				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.31809				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/12/2023 Spot Bond					0.00000	101.90510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	122.03300				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	93.13067				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	99.79447				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.49621				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.12872				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.75230				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.66467				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	102.18864				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.58657				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.44031				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	101.56215				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75(On 11/09/2026 Spot Bond					0.00000	101.90480				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	101.16949				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75(On 31/07/2024 Spot Bond					0.00000	102.23788				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75(On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75(On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.27683				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75(On 31/01/2030 Spot Bond					0.00000	98.78365				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75(On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.47892				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76(On 31/07/2024 Spot Bond					0.00000	101.02634				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76(On 12/02/2025 Spot Bond					0.00000	100.08972				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.63409				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76(On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.85931				0.00	0	
Total CLN765 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN765										0.00	0	
CLN765 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.27683				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	101.59125				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	108.67999				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	85.73399				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	91.01224				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	103.63839				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.45035				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.38000	5.38000	5.38000	111.76903				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	102.26419				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	102.55020				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.40491				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.40677				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	99.85679				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.41609				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.42019				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.42725				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.42725				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.53370				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.36637				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.44232				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	100.06380				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.44232				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.11274				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.44232				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.42732				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.44232				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.44248				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.44388				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.44388				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.37652				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.03951				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	106.80580				0.00	0	
Total CLN803 SPOT										0.00	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 CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.40789				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.44588				0.00	0	446,076,70
Total CLN806 SPOT										0.00	0	446,076,70
Total For CLN806										0.00	0	446,076,70
CLN806 On 28/02/2027 Spot Bond					0.00000	102.38688				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.41982				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.27500	98.31704	9.27500	98.29269				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	101.51314				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 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	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.44232				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.44256				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.44588				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	100.40491				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.44232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.44256				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.42732				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	100.44256				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.44256				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.44221				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.44256				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	91.33680				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.44232				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	102.38228				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83 On 31/05/2025 Spot Bond					0.00000	102.01274				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.44221				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.47000	9.47000	9.47000	101.22609				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	102.36623				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	102.36638				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	102.36638				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	102.36627				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	101.42730				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	101.59017				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	105.25820				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	106.17520				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	104.66340				0.00	0	
Total CLN843 SPOT										0.00	0	

Contract 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 CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.93130				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.42732				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.42731				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.42692				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.46682				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.68125				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	101.60060				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	101.66316				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.75694				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	101.78670				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	101.66857				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	87.24612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	100.44256				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.67507				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.58570				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86(On 09/03/2028 Spot Bond					0.00000	101.90738				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	102.26250				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	101.97830				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86(On 31/01/2025 Spot Bond					0.00000	100.48140				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86(On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.47014				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86(On 15/07/2029 Spot Bond					0.00000	100.39761				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	100.40121				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87 On 31/07/2027 Spot Bond					0.00000	100.39934				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.74850				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	102.36623				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	101.62294				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.53121				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.53121				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	101.72497				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	101.22050				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	101.21483				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	83.81795				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.39559				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	82.60284				0.00	0	
Total CLN883 SPOT										0.00	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 CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.41321				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.41321				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.23692				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.38379				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.76000	5.76000	5.76000	129.92232				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	109.53021				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.74957				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.67215				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.44256				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.63322				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.36623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.42724				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.16945				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 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	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.70283				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.21573				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.46000	11.46000	11.46000	103.92824				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.53300				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.05500	11.05500	11.05500	102.16020				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.95583				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.84615				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.73915				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond					0.00000	102.13308				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	100.23610				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	101.06910				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.74970				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.44203				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	101.73893				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	101.56660				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	101.99468				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	103.40580				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	102.30094				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.59468				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.36645				0.00	0	
Total CLN919 SPOT										0.00	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 CLN919										0.00	0	
CLN921 On 29/02/2028 Spot Bond					0.00000	102.36645				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.36631				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	102.36631				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	101.93396				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.82836				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.83877				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.85365				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	101.84621				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.44203				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	100.48990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.86108				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.45500	12.45500	12.45500	100.88688				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.18102				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	99.55900				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.54249				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	102.03246				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	101.96517				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.42717				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN94: On 31/03/2031 Spot Bond					0.00000	101.42717				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN94: On 31/03/2028 Spot Bond					0.00000	101.42717				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.74206				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.53354				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.76439				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN94: On 20/06/2030 Spot Bond					0.00000	101.93544				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN94: On 20/06/2028 Spot Bond					0.00000	101.80903				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN95: On 20/06/2028 Spot Bond					0.00000	102.02457				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN95: On 31/03/2026 Spot Bond					0.00000	101.42732				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN95: On 23/09/2026 Spot Bond					0.00000	101.61656				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	

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 CLN954										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	101.83877				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.60484				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.76439				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	102.20429				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	102.10474				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN959 On 30/09/2026 Spot Bond					0.00000	101.54928				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN960 On 20/06/2026 Spot Bond					0.00000	101.31435				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
CLN961 On 30/09/2026 Spot Bond					0.00000	100.23650				0.00	0	
Total CLN962 SPOT										0.00	0	
Total For CLN962										0.00	0	
CLN962 On 20/06/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00		4,000,000,000	4,000,000,000	
Total CLN963 SPOT								10,000,000,000,000.00		4,000,000,000	4,000,000,000	
Total For CLN963								10,000,000,000,000.00		4,000,000,000	4,000,000,000	
COJ08 On 22/06/2026 Spot Bond			11.26000	102.12233	11.26000	102.09177			0.00	0	38,604,800	
Total COJ08 SPOT									0.00	0	38,604,800	
Total For COJ08									0.00	0	38,604,800	
COJG0 On 09/06/2024 Spot Bond			11.39000	100.91177	11.39000	100.88123			0.00	0	260,135,400	
Total COJG01 SPOT									0.00	0	260,135,400	
Total For COJG01									0.00	0	260,135,400	
COT02 On 03/04/2028 Spot Bond			13.03000	94.08417	13.03000	94.05173			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.62000	94.01665	11.62000	93.98765				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.69820				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			10.37000	10.37000	10.37000	102.48770				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.53656				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.82606				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.53143				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	100.15821				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.57015				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.57989				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.81324				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	101.53295				0.00	346,000,000	173,000,00
Total DTF005 SPOT										0.00	346,000,000	173,000,00
Total For DTF005										0.00	346,000,000	173,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DTF006 On 15/06/2026 Spot Bond					0.00000	101.57055			0.00	0	
Total DTF006 SPOT									0.00	0	
Total For DTF006									0.00	0	
DTP008 On 04/08/2024 Spot Bond					0.00000	100.24949			0.00	0	
Total DTP008 SPOT									0.00	0	
Total For DTP008									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.37000	100.07687	9.37000	100.05155		2,061,400,000,000.00	220,000,000	287,598,700	
Total DV24 SPOT								2,061,400,000,000.00	220,000,000	287,598,700	
Total For DV24								2,061,400,000,000.00	220,000,000	287,598,700	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.92162	9.69000	99.89550		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	99.92162	9.69000	99.89550		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV27 On 02/02/2027 Spot Bond			10.57000	97.04508	10.57000	97.01792		0.00	0		
Total DV27 SPOT								0.00	0		
Total For DV27								0.00	0		
DV29 On 18/02/2029 Spot Bond			10.77000	97.18825	10.77000	97.16009		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	99.91838	10.10000	99.89119		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	99.91838	10.10000	99.89119		0.00	0		
Total DV29/R213 SPOT								0.00	0		
Total For DV29/R213								0.00	0		
DVF24 On 23/10/2024 Spot Bond					0.00000	101.04219		0.00	0		
Total DVF24 SPOT								0.00	0		
Total For DVF24								0.00	0		
DVF25 On 02/04/2024 Spot Bond					0.00000	101.27967		0.00	0		
Total DVF25 SPOT								0.00	0		
Total For DVF25								0.00	0		
DVF26 On 02/04/2026 Spot Bond					0.00000	101.15669		0.00	0		
Total DVF26 SPOT								0.00	0		
Total For DVF26								0.00	0		
DVF27 On 02/04/2029 Spot Bond					0.00000	100.27008		0.00	0	140,866,300	
Total DVF27 SPOT								0.00	0	140,866,300	
Total For DVF27								0.00	0	140,866,300	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.52217		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.88674				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	102.12555				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	102.33095				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	100.31497				0.00	13,770,000,000	9,900,000,00
Total DVFB28 SPOT										0.00	13,770,000,000	9,900,000,00
Total For DVFB28										0.00	13,770,000,000	9,900,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.66168				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.83261				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.02389				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.33790				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.41586				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.82500	121.36339	5.82500	121.33731				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.81000	102.60643	5.81000	102.58441				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	152.91036	2.25000	152.89203				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.32500	159.03714	5.32500	159.00508				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.22000	143.56896	5.22000	143.54040				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.22000	137.25895	5.22000	137.23164				0.00	0	2,893,000,00
Total EL30 SPOT										0.00	0	2,893,000,00
Total For EL30										0.00	0	2,893,000,00
EL31 On 02/06/2031 Spot Bond			5.64500	123.70130	5.64500	123.67520				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.68000	106.56700	5.68000	106.54450				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	152.91036	2.25000	152.89203				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	213.18962				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	209.72994				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	196.49457				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	163.62580				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	162.53664				0.00	0	
Total ELN007 SPOT										0.00	0	

Contract 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 ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	158.11779				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	147.02845				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	141.50361				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	143.73619				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	119.17756				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 02/04/2027 Spot Bond					0.00000	110.50935				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	129.38364				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.68000	102.35485	10.68000	102.32591			256,320,000,000.00	24,000,000	12,000,000	
Total EMM03 SPOT									256,320,000,000.00	24,000,000	12,000,000	
Total For EMM03									256,320,000,000.00	24,000,000	12,000,000	
EMM04 On 16/05/2028 Spot Bond			13.12000	13.12000	13.12000	94.27844			0.00	0	0	
Total EMM04 SPOT									0.00	0	0	
Total For EMM04									0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			13.17000	13.17000	13.17000	97.79464			0.00	0	666,666,666.66	
Total EMM05 SPOT									0.00	0	666,666,666.66	
Total For EMM05									0.00	0	666,666,666.66	
EMM06 On 23/06/2025 Spot Bond			10.77000	10.77000	10.77000	100.84163			0.00	0	57,500,000.00	
Total EMM06 SPOT									0.00	0	57,500,000.00	
Total For EMM06									0.00	0	57,500,000.00	
EMM07 On 10/07/2027 Spot Bond			10.77000	10.77000	10.77000	100.47019			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.68000	12.68000	12.68000	96.39205				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.70500	11.70500	11.70500	98.80971				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.18000	15.18000	15.18000	91.66595				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.88518				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	102.00172				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	102.12467				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.99686				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.94979				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.11552				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.77340				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.10609				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	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
EPFC5: On 10/11/2023 Spot Bond					0.00000	100.10197				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC5: On 14/03/2024 Spot Bond					0.00000	101.61639				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	102.36832				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.45137				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	101.91216				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.40028				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.48246				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	100.98719				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.30269				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.07461				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.07767				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.56178				0.00	0	
Total EQT013 SPOT										0.00	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 EQT013									0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	99.91810			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	99.91584			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.91687			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.91462			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.91719			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.95171			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	99.91745			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	99.91562			0.00	0	
Total ERSA31 SPOT									0.00	0	
Total For ERSA31									0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	99.91398			0.00	0	
Total ERSB10 SPOT									0.00	0	
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	99.91275			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.57000	98.95873	9.57000	98.93347		225,473,028,000.00		23,560,400	2,554,417,70
Total ES26 SPOT								225,473,028,000.00		23,560,400	2,554,417,70
Total For ES26								225,473,028,000.00		23,560,400	2,554,417,70
ES26/R On 02/04/2026 Spot Bond			7.85000	102.88082	7.85000	102.85919		0.00		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 ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.33000	75.65104	12.44000	75.12587			272,177,352,000.00	22,074,400	2,371,657,80
Total ES33 SPOT									272,177,352,000.00	22,074,400	2,371,657,80
Total For ES33									272,177,352,000.00	22,074,400	2,371,657,80
ES33/R On 15/09/2033 Spot Bond			7.50000	103.10850	7.50000	103.08787			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.82000	72.17432	12.94500	71.49896			38,780,500,000.00	3,025,000	334,495,60
Total ES42 SPOT									38,780,500,000.00	3,025,000	334,495,60
Total For ES42									38,780,500,000.00	3,025,000	334,495,60
ES42/R On 25/04/2042 Spot Bond			8.50000	102.58006	8.50000	102.55673			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.67000	11.67000	11.67000	99.60432			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.76500	14.76500	14.76500	92.45891			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.36329			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.97270			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.40029			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.09207			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.81079			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.83921				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	100.28898				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.95194				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.61529				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	99.77513				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.77303				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	
FRB24 On 08/11/2023 Spot Bond					0.00000	100.65856				0.00	0	730,000,00
Total FRB24 SPOT										0.00	0	730,000,00
Total For FRB24										0.00	0	730,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.66082				0.00	3,400,000,000	3,500,000,000
Total FRB25 SPOT										0.00	3,400,000,000	3,500,000,000
Total For FRB25										0.00	3,400,000,000	3,500,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.71595				0.00	0	514,090,90
Total FRB26 SPOT										0.00	0	514,090,90
Total For FRB26										0.00	0	514,090,90
FRB27 On 03/06/2026 Spot Bond			9.35000	104.03307	9.35000	104.00710				0.00	0	
Total FRB27 SPOT										0.00	0	

Contract 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 FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.96265				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.56123				0.00	0	937,567,60
Total FRB29 SPOT										0.00	0	937,567,60
Total For FRB29										0.00	0	937,567,60
FRB30 On 19/04/2026 Spot Bond			9.27000	100.01668	9.27000	99.99192				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.44868				0.00	0	1,601,544,00
Total FRB31 SPOT										0.00	0	1,601,544,00
Total For FRB31										0.00	0	1,601,544,00
FRB32 On 28/09/2027 Spot Bond					0.00000	102.54180				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.55778				0.00	500,000,000	250,000,00
Total FRB33 SPOT										0.00	500,000,000	250,000,00
Total For FRB33										0.00	500,000,000	250,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	103.63111				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.59050				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB36 On 14/09/2028 Spot Bond					0.00000	102.05486				0.00	2,500,000,000	2,500,000,00
Total FRB36 SPOT										0.00	2,500,000,000	2,500,000,00
Total For FRB36										0.00	2,500,000,000	2,500,000,00
FRB37 On 26/02/2029 Spot Bond					0.00000	100.58630				0.00	0	
Total FRB37 SPOT										0.00	0	
Total For FRB37										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.00500	334.14568	5.00500	334.08087				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.92000	4.92000	4.92000	168.16817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.07000	218.75945	5.07000	218.71665				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.25000	5.25000	5.25000	118.28067				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.66500	5.66500	5.66500	233.54543				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.71000	99.79501	5.71000	99.77379				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.77000	97.27288	5.77000	97.25212				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			9.29000	9.29000	9.29000	89.69436				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			9.28000	9.28000	9.28000	88.76885				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.97000	5.97000	5.97000	165.69957				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.95975				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC280 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	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.09649				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.98295				0.00	400,000,000	200,000,00
Total FRC299 SPOT										0.00	400,000,000	200,000,00
Total For FRC299										0.00	400,000,000	200,000,00
FRC30(On 11/11/2024 Spot Bond					0.00000	100.98943				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.40745				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.32675				0.00	68,000,000	34,000,00
Total FRC305 SPOT										0.00	68,000,000	34,000,00
Total For FRC305										0.00	68,000,000	34,000,00
FRC30(On 31/05/2024 Spot Bond					0.00000	102.83849				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.54855				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.67217				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.76458				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	101.79829				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract 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 FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.41178				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.66026				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	101.85010				0.00	1,290,000,000	645,000,00
Total FRC323 SPOT										0.00	1,290,000,000	645,000,00
Total For FRC323										0.00	1,290,000,000	645,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	101.68240				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.17513				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.19073				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	102.43573				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.94352				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	102.32928				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.99861				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/01/2026 Spot Bond					0.00000	101.14852				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/01/2026 Spot Bond					0.00000	100.53457				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2024 Spot Bond					0.00000	100.50497				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	102.26442				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 31/01/2026 Spot Bond					0.00000	100.98858				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 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	
FRC355 On 31/01/2026 Spot Bond					0.00000	100.66696				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.44848				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.45105				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.46048				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36 On 31/01/2024 Spot Bond					0.00000	100.41708				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	101.28245				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.28582				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	102.46163				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.79839				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	93.01580				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	102.35841				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	93.32869				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	101.58119				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	101.70046				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	99.97382				0.00	0	
Total FRC384 SPOT										0.00	0	

Contract 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 FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	99.97382				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	99.94802				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	99.94802				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	102.03726				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.08837				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.52633				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.44264				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.69675				0.00	0	
Total FRC396 SPOT										0.00	0	
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	100.72764				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.76587				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.30038				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.01544				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	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: 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	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.44267				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.54935				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2029 Spot Bond					0.00000	100.48225				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.26069				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.46895				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: 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	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.54128				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.47936				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.68125				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.70712				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.70712				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.40767				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.42763				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.48831				0.00	0	
Total FRC427 SPOT										0.00	0	

Contract 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 FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.74057				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.14658				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.44260				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.21554				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.31773				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	102.27083				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.72717				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.90099				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.92315				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.38693				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.38693				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.77934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.67279				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.41341				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	102.36649				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	101.93192				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	102.36649				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	102.38693				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	101.79411				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	101.33582				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	100.41341				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	100.40967				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC453 On 20/06/2028 Spot Bond					0.00000	101.60805				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45: On 21/01/2030 Spot Bond					0.00000	100.71773				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.87921				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	99.94441				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.71225				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	100.47055				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	100.46860				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.44267				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	100.82127				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.51877				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.20055				0.00	160,000,000	80,000,000
Total FRC465 SPOT										0.00	160,000,000	80,000,000
Total For FRC465										0.00	160,000,000	80,000,000
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	164,000,000	82,000,000
Total FRC466 SPOT										0.00	164,000,000	82,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC466										0.00	164,000,000	82,000,000
FRC46: On 20/12/2023 Spot Bond					0.00000	101.63484				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	102.26431				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	100.43118				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 07/12/2033 Spot Bond			9.84500	296.18069	9.84500	107.79743				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	
Total For FRC474										0.00	0	
FRC47: On 31/07/2030 Spot Bond					0.00000	100.11470				0.00	0	800,000,000
Total FRC475 SPOT										0.00	0	800,000,000
Total For FRC475										0.00	0	800,000,000
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC478 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			5.21000	113.53478	5.21000	113.51223				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.56000	118.23917	5.56000	118.21458				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.40459				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	103.58306				0.00	860,000,000	15,602,174,70
Total FRJ25 SPOT										0.00	860,000,000	15,602,174,70
Total For FRJ25										0.00	860,000,000	15,602,174,70
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.15494				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	103.28579				0.00	0	171,278,20
Total FRJ27 SPOT										0.00	0	171,278,20
Total For FRJ27										0.00	0	171,278,20
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.45967				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.65312				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	101.62524				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.12994				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	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
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.80902				0.00	600,000,000	300,000,000
Total FRJ30 SPOT										0.00	600,000,000	300,000,000
Total For FRJ30										0.00	600,000,000	300,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.33221				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.92203				0.00	0	11,000,000
Total FRJ33 SPOT										0.00	0	11,000,000
Total For FRJ33										0.00	0	11,000,000
FRS100 On 15/01/2024 Spot Bond					0.00000	105.64667				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	117.13089				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.46469				0.00	0	5,737,800
Total FRS103 SPOT										0.00	0	5,737,800
Total For FRS103										0.00	0	5,737,800
FRS108 On 31/01/2038 Spot Bond			5.67000	116.75215	5.67000	116.72753				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.54500	235.92842	5.54500	235.87925				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.86000	114.23546	5.86000	114.21080				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.54500	5.54500	5.54500	235.87925				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.07000	167.84520	5.07000	167.81247				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	118.35936	3.70500	118.34057				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract 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 FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.61000	117.56049	5.61000	117.53589				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.66500	233.59485	5.66500	233.54543				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.66500	233.59485	5.66500	233.54543				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			5.05000	167.89248	5.05000	167.85984				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.74500	232.05441	5.74500	232.00482				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.81000	114.89147	5.81000	114.86681				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.27000	216.92251	5.27000	216.87893				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.56000	105.50305	6.56000	105.47832				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.27000	216.92251	5.27000	216.87893				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.27000	216.92251	5.27000	216.87893				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.25500	222.51424	6.25500	222.46371				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			6.51000	106.09978	6.51000	106.07505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	114.86681				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.60000	117.69585	5.60000	117.67126				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.58000	214.11060	5.58000	214.06579				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.02500	226.75747	6.02500	226.70736				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.71000	212.94403	5.71000	212.89873				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.71000	212.94403	5.71000	212.89873				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.11100	218.38142	5.11100	218.33844				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.82000	166.08488	5.82000	166.04920				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			6.06000	209.83988	6.06000	209.79329				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.10000	209.48849	6.10000	209.44175				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.79000	166.15481	5.79000	166.11925				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	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
FRS15: On 31/03/2028 Spot Bond			5.57500	214.15560	5.57500	214.11083				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			6.11000	6.11000	6.11000	209.35396				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.63233				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.54628				0.00	3,136,400,000	784,100,000
Total FRS180 SPOT										0.00	3,136,400,000	784,100,000
Total For FRS180										0.00	3,136,400,000	784,100,000
FRS18: On 27/09/2025 Spot Bond					0.00000	101.42114				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: 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	
FRS18: 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	
FRS18: 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	
FRS19: 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	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.18478				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.19888				0.00	3,930,400,000	982,600,000
Total FRS199 SPOT										0.00	3,930,400,000	982,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS199										0.00	3,930,400,000	982,600,000
FRS20 On 12/08/2025 Spot Bond					0.00000	100.00011				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	102.28776				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.89876				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	99.89351				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 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	
FRS21 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	
FRS21 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	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.77191				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.55714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	99.99958				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 09/12/2023 Spot Bond					0.00000	102.53263				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: 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	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.00245				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	107.74562				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.97760				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	137.18952				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.80949				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	102.45321				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	101.41295				0.00	0	
Total FRS266 SPOT										0.00	0	

Contract 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 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	101.41909				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.41416				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	101.62529				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	101.89042				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	103.51995				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	101.46404				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.55500	10.55500	10.55500	98.96059				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.55500	10.55500	10.55500	98.96059				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond					0.00000	100.57114				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28: On 13/11/2023 Spot Bond					0.00000	98.87720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.94489				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.44267				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	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.77000	9.77000	9.77000	104.23478				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.66697				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	102.24717				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS317 On 27/04/2024 Spot Bond					0.00000	100.46801				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.81410				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	101.42753				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	103.78614				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.48000	4.48000	4.48000	100.91332				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	94.29074				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	
FRS322 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	
FRS323 On 20/11/2023 Spot Bond					0.00000	97.78581				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 07/12/2033 Spot Bond			9.37950	298.51129	9.37950	108.67595				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 07/12/2033 Spot Bond			9.54500	296.68265	9.54500	108.39667				0.00	0	
Total FRS325 SPOT										0.00	0	

Contract 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 FRS325										0.00	0	
FRS325 On 07/12/2033 Spot Bond			9.20500	108.85050	9.20500	109.02268				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS326 On 07/12/2033 Spot Bond			9.29500	108.63139	9.29500	108.79563				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS327 On 07/12/2033 Spot Bond			9.25500	108.70668	9.25500	108.87379				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	113.55554				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	102.17559				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	101.42770				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	100.44267				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	102.20644				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS333 On 21/12/2027 Spot Bond					0.00000	101.56592				0.00	1,200,000,000	2,600,000,000
Total FRS334 SPOT										0.00	1,200,000,000	2,600,000,000
Total For FRS334										0.00	1,200,000,000	2,600,000,000
FRS334 On 06/07/2028 Spot Bond					0.00000	101.88001				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS335 On 10/07/2028 Spot Bond					0.00000	102.68308				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS336 On 16/02/2027 Spot Bond					0.00000	101.48296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS338 On 15/07/2024 Spot Bond					0.00000	100.80414				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS339 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	
FRS340 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	
FRS341 On 19/07/2024 Spot Bond					0.00000	100.73092				0.00	0	
Total FRS341 SPOT										0.00	0	
Total For FRS341										0.00	0	
FRS342 On 08/08/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS342 SPOT										0.00	0	
Total For FRS342										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.80500	4.80500	4.80500	334.28825				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.18500	334.99042	4.18500	334.93276				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	334.55824				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.27726				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.51000	107.67277	5.51000	107.65052				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.03500	66.62380	5.03500	115.53255				0.00	0	80,000.00
Total FRS81 SPOT										0.00	0	80,000.00
Total For FRS81										0.00	0	80,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS85 On 31/01/2025 Spot Bond			4.94000	4.94000	4.94000	168.12068				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	167.45781				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	333.46030				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.17000	103.83351	9.17000	103.80807				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			9.12000	101.61983	9.12000	101.59520				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.16000	104.41671	9.16000	104.39116			6,226,968,000.00		679,800	1,222,990,10
Total FRX26 SPOT									6,226,968,000.00		679,800	1,222,990,10
Total For FRX26									6,226,968,000.00		679,800	1,222,990,10
FRX27 On 07/03/2027 Spot Bond			9.22000	107.33510	9.22000	107.30881				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			9.62000	102.47029	9.62000	102.44413				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.21500	98.22814	10.21500	98.20155				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.40000	99.97352	10.40000	99.94553			7,748,000,000.00		745,000	14,254,10
Total FRX31 SPOT									7,748,000,000.00		745,000	14,254,10
Total For FRX31									7,748,000,000.00		745,000	14,254,10
FRX32 On 31/03/2032 Spot Bond			10.75000	102.63935	10.75000	102.60999				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.50000	69.26502	12.50000	69.24208				0.00	0	
Total FRX45 SPOT										0.00	0	

Contract 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 FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	102.15950				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	102.18017				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	102.12269				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	102.36303				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	102.17322				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.67271				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.68278				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.80799				0.00	0	37,000,000,00
Total GBL06 SPOT										0.00	0	37,000,000,00
Total For GBL06										0.00	0	37,000,000,00
GDA1 On 20/07/2028 Spot Bond					0.00000	100.39591				0.00	0	
Total GDA1 SPOT										0.00	0	
Total For GDA1										0.00	0	
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.40352				0.00	0	
Total GDAB1 SPOT										0.00	0	
Total For GDAB1										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.31776				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.12784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.19860				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.68489				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.85000	119.70076	4.85000	119.67804				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.25305				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.07900	103.45382	9.07900	103.42849				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.28948				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.78000	104.77643	7.78000	104.75458				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.58986				0.00	0	371,278,20
Total GRT23 SPOT										0.00	0	371,278,20
Total For GRT23										0.00	0	371,278,20
GRT25 On 09/03/2025 Spot Bond					0.00000	102.40928				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.91573				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.29069				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT29 On 10/12/2023 Spot Bond					0.00000	101.82837				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	102.29518				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	102.09301				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.06036				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.70228				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.51472				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.74917				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.85351				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.38948				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.17390				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	100.62134				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	100.88086				0.00	0	
Total GRT47 SPOT										0.00	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 GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.11092				0.00	400,000,000	528,458,70
Total GRT48 SPOT										0.00	400,000,000	528,458,70
Total For GRT48										0.00	400,000,000	528,458,70
GRT49 On 10/06/2025 Spot Bond					0.00000	101.85883				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.31043				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.70731				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.77343				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.10924				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.89357				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	102.11794				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	102.03500				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
GS0009 On 08/11/2023 Spot Bond					0.00000	100.01228				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.40000	9.40000	9.40000	101.09606				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	102.22486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.47295				0.00	0	
Total H112T1 SPOT										0.00	0	
Total For H112T1										0.00	0	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.64252				0.00	0	
Total H116T4 SPOT										0.00	0	
Total For H116T4										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.09760				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	101.15375				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.77191				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.59199				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.44253				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.42731				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.87507				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.95540				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.55370				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	102.33580				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.74429				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.02980				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.73178				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.44378				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.24341				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.35610				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.12406				0.00	0	186,288,10
Total HILB18 SPOT										0.00	0	186,288,10
Total For HILB18										0.00	0	186,288,10
HWAY2 On 07/12/2023 Spot Bond			5.46500	333.67366	5.46500	333.60489				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	333.22010				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.68500	103.24616	10.68500	103.21648				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.36000	78.02758	5.36000	114.70897				0.00	0	
Total HWAY33 SPOT										0.00	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 HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.45000	81.50503	12.45000	81.47828			17,116,260,000.00	1,374,800	4,325,531,90
Total HWAY34 SPOT									17,116,260,000.00	1,374,800	4,325,531,90
Total For HWAY34									17,116,260,000.00	1,374,800	4,325,531,90
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.57340	100.00000	9.55232			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	80.62194	12.47000	80.59544			0.00	0	4,592,000,00
Total HWAY35 SPOT									0.00	0	4,592,000,00
Total For HWAY35									0.00	0	4,592,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.56644	100.00000	9.54537			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	169.51100	4.37000	169.48110			244,400,568,732,000.00	55,926,903,600	463,206,601,00
Total I2025 SPOT									14,400,568,732,000.00	55,926,903,600	463,206,601,00
Total For I2025									14,400,568,732,000.00	55,926,903,600	463,206,601,00
I2029 On 31/03/2029 Spot Bond			4.36000	123.87723	4.38000	123.72683			71,563,084,976,000.00	16,413,551,600	356,060,161,90
Total I2029 SPOT									71,563,084,976,000.00	16,413,551,600	356,060,161,90
Total For I2029									71,563,084,976,000.00	16,413,551,600	356,060,161,90
I2031 On 31/01/2031 Spot Bond			4.55000	100.40426	4.55000	100.38606			18,200,000,000,000.00	4,000,000,000	42,500,000,00
Total I2031 SPOT									18,200,000,000,000.00	4,000,000,000	42,500,000,00
Total For I2031									18,200,000,000,000.00	4,000,000,000	42,500,000,00
I2033 On 28/02/2033 Spot Bond			4.71000	118.37049	4.71000	118.34857			346,463,693,526,000.00	73,559,170,600	438,623,182,30
Total I2033 SPOT									16,463,693,526,000.00	73,559,170,600	438,623,182,30
Total For I2033									16,463,693,526,000.00	73,559,170,600	438,623,182,30
I2038 On 31/01/2038 Spot Bond			4.88000	127.94378	4.91000	127.47201			159,607,136,352,000.00	32,706,380,400	379,222,848,00
Total I2038 SPOT									159,607,136,352,000.00	32,706,380,400	379,222,848,00
Total For I2038									159,607,136,352,000.00	32,706,380,400	379,222,848,00
I2046 On 31/03/2046 Spot Bond			4.91000	112.65059	4.91000	112.62903			34,577,905,112,000.00	7,042,343,200	353,321,854,50
Total I2046 SPOT									34,577,905,112,000.00	7,042,343,200	353,321,854,50
Total For I2046									34,577,905,112,000.00	7,042,343,200	353,321,854,50
I2050 On 31/12/2050 Spot Bond			4.88000	113.00692	4.92000	112.20675			150,172,968,096,000.00	30,773,149,200	393,604,071,90
Total I2050 SPOT									150,172,968,096,000.00	30,773,149,200	393,604,071,90
Total For I2050									150,172,968,096,000.00	30,773,149,200	393,604,071,90
IBG01 On 07/02/2025 Spot Bond					0.00000	100.08636			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.86332				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	333.87874	5.26500	333.81167				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.24334				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.82158				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	99.78490				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.49119				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.54675				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.47321				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.56351				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.22028				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	101.98860				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	102.03278				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.82514				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.33075				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.04090				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.87571				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	100.01211				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.04119				0.00	0	652,249,90
Total IBL168 SPOT										0.00	0	652,249,90
Total For IBL168										0.00	0	652,249,90
IBL177 On 19/07/2024 Spot Bond					0.00000	100.88519				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.79244				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	102.06037				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	102.25570				0.00	0	
Total IBL182 SPOT										0.00	0	

Contract 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 IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.92418				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.39758				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.95886				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.29984				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.87654				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.82678				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.53666				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	102.06291				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.52599				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.63560				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.22393				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.83210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.89600				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	101.59941				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.50442				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.05827				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.70508				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.33000	8.33000	8.33000	101.56713				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.92425				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.97918				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	102.08806				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.64323				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.91099				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL229 On 13/06/2025 Spot Bond					0.00000	101.39172				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.55874				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.53507				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.23000	9.23000	9.23000	100.75805				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.30156				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.33272				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.42103				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.02886				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.19967				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond			8.87000	8.87000	8.87000	100.81809				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.79603				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	100.54575				0.00	0	
Total IBL240 SPOT										0.00	0	

Contract 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 IBL240									0.00	0	
IBL241 On 27/01/2024 Spot Bond			9.82000	9.82000	9.82000	100.15106			2,710,320,000,000.00	276,000,000	138,000,00
Total IBL241 SPOT									2,710,320,000,000.00	276,000,000	138,000,00
Total For IBL241									2,710,320,000,000.00	276,000,000	138,000,00
IBL242 On 27/01/2024 Spot Bond					0.00000	100.48364			0.00	0	
Total IBL242 SPOT									0.00	0	
Total For IBL242									0.00	0	
IBL243 On 04/08/2024 Spot Bond			8.56000	8.56000	8.56000	100.48716			0.00	0	
Total IBL243 SPOT									0.00	0	
Total For IBL243									0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.13500	10.13500	10.13500	96.93372			0.00	0	
Total IBL244 SPOT									0.00	0	
Total For IBL244									0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.91658			0.00	0	
Total IBL245 SPOT									0.00	0	
Total For IBL245									0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.36018			0.00	0	
Total IBL247 SPOT									0.00	0	
Total For IBL247									0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.28000	101.44432	8.28000	101.42173			0.00	0	
Total IBL248 SPOT									0.00	0	
Total For IBL248									0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.91104			0.00	0	
Total IBL249 SPOT									0.00	0	
Total For IBL249									0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.02934			0.00	0	
Total IBL250 SPOT									0.00	0	
Total For IBL250									0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	102.07209			0.00	0	
Total IBL251 SPOT									0.00	0	
Total For IBL251									0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.79818			0.00	0	
Total IBL252 SPOT									0.00	0	
Total For IBL252									0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.64935			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.68780				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.88489				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.37686				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.38444				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.57059				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.14644				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	99.91430				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	99.94781				0.00	0	452,697,10
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	102.22636				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.74941				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.99974				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	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
IBL276 On 11/01/2025 Spot Bond					0.00000	100.90856				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.56000	100.27990	9.56000	100.25403				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.31052				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.81000	101.82113	9.81000	101.79464				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	103.33015	11.17000	103.32352				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.37000	103.24085	10.37000	103.21234				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	100.14614				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.52189				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.02773				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.63232				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.25022				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	97.55390				0.00	0	93,910,90
Total IDCG23 SPOT										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 Intert
Total For IDCG23										0.00	0	93,910,90
IFC01 On 10/12/2024 Spot Bond			9.12000	101.06313	9.12000	101.03850				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.67958				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.50327				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	104.14348				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	106.61059				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	103.20741				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.37230				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	102.44704				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	102.07775				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.53886				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	101.30557				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.79483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.49534				0.00	200,000,000	100,000,000
Total IPF30 SPOT										0.00	200,000,000	100,000,000
Total For IPF30										0.00	200,000,000	100,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	102.01244				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.20020				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.68780				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	102.21819				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	102.24079				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	102.18419				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	102.22952				0.00	1,262,400,000	587,283,900
Total IPF38 SPOT										0.00	1,262,400,000	587,283,900
Total For IPF38										0.00	1,262,400,000	587,283,900
IPF39 On 23/02/2029 Spot Bond					0.00000	102.24079				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.92518				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.85604				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFG02 On 23/02/2026 Spot Bond					0.00000	102.16152				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.30246				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.90436				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.58218				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.09856				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			8.50000	99.72057	8.50000	99.69789				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.90885				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2024 Spot Bond			7.51000	100.03517	7.51000	100.01514				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.14014				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.55000	103.33769	8.55000	103.31359				0.00	0	
Total IVC200 SPOT										0.00	0	

Contract 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 IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.99608				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.49000	103.31051	8.49000	103.28658				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	99.94698				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	101.17036				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.73000	102.20367	8.73000	102.17981				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	100.41150				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.81338				0.00	0	241,324,30
Total IVC224 SPOT										0.00	0	241,324,30
Total For IVC224										0.00	0	241,324,30
IVC225 On 27/09/2023 Spot Bond			10.37000	10.37000	10.37000	100.87646				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	102.06784				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.74000	9.74000	9.74000	100.36855				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.78204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.71500	8.71500	8.71500	100.63334				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.34000	9.34000	9.34000	100.61694				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	102.14550				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.67215				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.66331				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.47786				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.68704				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	102.22429				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.67192				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.64981				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	102.20441				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC243 On 27/12/2023 Spot Bond					0.00000	101.28610				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.65577				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.66465				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				102.14602	0.00000	103.58907				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				102.14602	0.00000	104.08387				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.72430				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.54615				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.29000	8.29000	8.29000	101.09836				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			10.87000	10.87000	10.87000	101.22473				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.70485				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.74951				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.80001				0.00	0	
Total IVC256 SPOT										0.00	0	

Contract 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 IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	101.16374				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.75204				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.93871				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	101.16374				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.51047				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	101.07138				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.33277				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.61439				0.00	0	
Total IVC264 SPOT										0.00	0	
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	100.86599				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.49680				0.00	0	85,639.10

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 KAP015 SPOT										0.00	0	85,639,10
Total For KAP015										0.00	0	85,639,10
KAP015 On 19/10/2023 Spot Bond					0.00000	100.76892				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.39983				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.48323				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.70897				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.55718				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	99.89627				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	102.16993				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.07029				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.21265				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.25070				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.31552				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP028 On 18/11/2025 Spot Bond					0.00000	99.89665				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	99.89524				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.87000	116.14652	9.87000	116.11612				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.67677				0.00	312,000,000	220,280,200
Total LGL09 SPOT										0.00	312,000,000	220,280,200
Total For LGL09										0.00	312,000,000	220,280,200
LGL10 On 08/10/2025 Spot Bond					0.00000	101.75927				0.00	0	381,884,000
Total LGL10 SPOT										0.00	0	381,884,000
Total For LGL10										0.00	0	381,884,000
LGL11 On 09/09/2026 Spot Bond					0.00000	105.02512				0.00	0	276,245,500
Total LGL11 SPOT										0.00	0	276,245,500
Total For LGL11										0.00	0	276,245,500
LGL12 On 04/10/2027 Spot Bond					0.00000	101.99840				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	101.46527				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.63485				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.80916				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.80541				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.80167				0.00	0	
Total LRFC4 SPOT										0.00	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 LRFC4									0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.06963			0.00	0	
Total MAR01B SPOT									0.00	0	
Total For MAR01B									0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.22105			0.00	0	
Total MAR02B SPOT									0.00	0	
Total For MAR02B									0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.54000	14.54000	14.54000	104.61220			0.00	0	
Total MAR03B SPOT									0.00	0	
Total For MAR03B									0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	99.97174			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	102.20779			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.58481			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	102.20596			0.00	0	
Total MBF072 SPOT									0.00	0	
Total For MBF072									0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.40464			0.00	0	
Total MBF073 SPOT									0.00	0	
Total For MBF073									0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.92084			0.00	0	
Total MBF074 SPOT									0.00	0	
Total For MBF074									0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.96781			0.00	0	
Total MBF075 SPOT									0.00	0	
Total For MBF075									0.00	0	
MBF07i On 10/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		283,000,000,000,000.00	12,830,000,000	50,000,000,00	
Total MBF076 SPOT								13,000,000,000,000.00	12,830,000,000	50,000,000,00	
Total For MBF076								13,000,000,000,000.00	12,830,000,000	50,000,000,00	
MBF07 On 10/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		060,000,000,000,000.00	120,600,000,000	100,000,000,00	

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 MBF077 SPOT										10,000,000,000,000.00	120,600,000,000	100,000,000,000
Total For MBF077										10,000,000,000,000.00	120,600,000,000	100,000,000,000
MBP04: On 27/09/2023 Spot Bond					0.00000	101.32135				0.00	0	59,091,000
Total MBP045 SPOT										0.00	0	59,091,000
Total For MBP045										0.00	0	59,091,000
MBP04: On 26/02/2024 Spot Bond					0.00000	102.26991				0.00	0	82,607,900
Total MBP047 SPOT										0.00	0	82,607,900
Total For MBP047										0.00	0	82,607,900
MBP04: On 27/03/2024 Spot Bond					0.00000	101.52997				0.00	0	537,510,800
Total MBP049 SPOT										0.00	0	537,510,800
Total For MBP049										0.00	0	537,510,800
MBP05: On 26/03/2024 Spot Bond					0.00000	101.34559				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.12000	9.12000	9.12000	103.95530				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.98769				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	102.33037				0.00	10,460,000,000	5,230,000,000
Total MMIG07 SPOT										0.00	10,460,000,000	5,230,000,000
Total For MMIG07										0.00	10,460,000,000	5,230,000,000
MML01: On 10/12/2026 Spot Bond					0.00000	102.59051				0.00	0	19,121,300
Total MML01 SPOT										0.00	0	19,121,300
Total For MML01										0.00	0	19,121,300
MML02: On 10/12/2026 Spot Bond			9.79000	100.26115	9.79000	100.23496				0.00	0	2,936,900
Total MML02 SPOT										0.00	0	2,936,900
Total For MML02										0.00	0	2,936,900
MML03: On 15/03/2028 Spot Bond					0.00000	103.14763				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04: On 15/03/2028 Spot Bond			10.02000	95.56792	10.02000	95.52448				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
MML05 On 25/05/2027 Spot Bond					0.00000	103.00353				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			10.38500	100.60014	10.38500	100.57247				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.20655				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.48663				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	100.46627				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.65255				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	103.05260				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.56473				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.58319				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.71500	97.28500	9.71500	97.25992				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.36331				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.89975				0.00	0	
Total MTN25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.98157				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.63304				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.23199				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	102.84484				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	103.35921				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.06186				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.74137				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.59578				0.00	0	332,954,40
Total MTN33 SPOT										0.00	0	332,954,40
Total For MTN33										0.00	0	332,954,40
MTN35 On 14/11/2027 Spot Bond					0.00000	100.51729				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	99.99968				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	101.25687				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.59299				0.00	2,000,000,000	2,000,000,00

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 MTN38 SPOT										0.00	2,000,000,000	2,000,000,000
Total For MTN38										0.00	2,000,000,000	2,000,000,000
MTN39 On 29/06/2030 Spot Bond					0.00000	101.31633				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.77325				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	99.87414				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.77526				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.77538				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	99.78190				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.79506				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.70501				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.89107				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.06204				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.63000	100.09211	10.63000	100.06395				0.00	0	3,811,800
Total NAM04 SPOT										0.00	0	3,811,800
Total For NAM04										0.00	0	3,811,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	100.68649				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.05975				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	100.90880				0.00	0	95,915,80
Total NBG05G SPOT										0.00	0	95,915,80
Total For NBG05G										0.00	0	95,915,80
NBG06 On 29/07/2028 Spot Bond					0.00000	100.38136				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.63889				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.08000	104.29135	9.08000	104.26620				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			9.20000	100.40285	9.20000	100.37832				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			9.41000	104.35540	9.41000	104.32919				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.18000	104.94693	9.18000	104.92119				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			9.62000	103.95054	9.62000	103.92401				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.24800	107.46276	8.24800	107.43916				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.62000	107.09253	9.62000	107.06519				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NBK24A									0.00	0	1,000,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	101.18989			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	102.73199			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27I On 10/05/2026 Spot Bond			9.21500	107.49556	9.21500	107.46925			0.00	0	95,589,50
Total NBK27A SPOT									0.00	0	95,589,50
Total For NBK27A									0.00	0	95,589,50
NBK29I On 31/07/2026 Spot Bond			9.36000	103.30747	9.36000	103.28179			0.00	0	75,552,40
Total NBK29A SPOT									0.00	0	75,552,40
Total For NBK29A									0.00	0	75,552,40
NBK30I On 20/02/2024 Spot Bond			9.05000	100.14059	9.05000	104.90908			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31I On 09/11/2023 Spot Bond			9.16000	102.49295	9.16000	102.46778		238,160,000,000.00		26,000,000	13,000,00
Total NBK31A SPOT								238,160,000,000.00		26,000,000	13,000,00
Total For NBK31A								238,160,000,000.00		26,000,000	13,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	102.49676			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	87.02772			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.58516			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.82988			0.00	2,080,000,000	1,071,542,00
Total NBK43B SPOT									0.00	2,080,000,000	1,071,542,00
Total For NBK43B									0.00	2,080,000,000	1,071,542,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.27787			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.93149			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.27758				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.54372				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.50179				0.00	580,000,000	375,639,10
Total NBK52B SPOT										0.00	580,000,000	375,639,10
Total For NBK52B										0.00	580,000,000	375,639,10
NBK53I On 21/02/2026 Spot Bond					0.00000	102.92789				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	103.38105				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.63916				0.00	0	128,458,70
Total NBKB56 SPOT										0.00	0	128,458,70
Total For NBKB56										0.00	0	128,458,70
NBK55 On 01/08/2026 Spot Bond					0.00000	100.53189				0.00	0	191,213,10
Total NBKB57 SPOT										0.00	0	191,213,10
Total For NBKB57										0.00	0	191,213,10
NBK55 On 01/08/2029 Spot Bond					0.00000	100.30216				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	102.28240				0.00	0	52,239,90
Total NBKB60 SPOT										0.00	0	52,239,90
Total For NBKB60										0.00	0	52,239,90
NBK56 On 24/02/2027 Spot Bond					0.00000	102.65779				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
NBK56 On 15/04/2024 Spot Bond					0.00000	100.91291				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	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
NBKB6 On 21/02/2026 Spot Bond					0.00000	102.06636				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.19255				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	102.39170				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	102.19826				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	102.21430				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	101.50256				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			10.61500	104.29079	10.61500	104.26149				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.57845				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			10.27000	104.32253	10.27000	104.29414				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	101.58591				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.59765				0.00	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 NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.61255				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.05220				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.05220				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	102.47997				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.54491				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.58462				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	104.82354				0.00	3,652,000,000	1,596,653,50
Total NGL08 SPOT										0.00	3,652,000,000	1,596,653,50
Total For NGL08										0.00	3,652,000,000	1,596,653,50
NGL09 On 19/06/2026 Spot Bond					0.00000	102.40089				0.00	0	921,759,00
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	101.38981				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	99.80553				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
NGLT1: On 20/10/2023 Spot Bond					0.00000	101.35001				0.00	0	200,000,00
Total NGLT1B SPOT										0.00	0	200,000,00
Total For NGLT1B										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10: On 25/03/2024 Spot Bond					0.00000	103.27285				0.00	0	438,525,00
Total NGT103 SPOT										0.00	0	438,525,00
Total For NGT103										0.00	0	438,525,00
NGT10: On 15/01/2025 Spot Bond					0.00000	104.01407				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	105.46488				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.09830				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	103.67458				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	106.18211				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	100.33335				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.03892				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.56930				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	102.02237				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	101.55545				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.75421				0.00	0	
Total NGT1G SPOT										0.00	0	

Contract 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 NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	102.00639				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.10333				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	104.77446				0.00	0	1,769,500,00
Total NHM019 SPOT										0.00	0	1,769,500,00
Total For NHM019										0.00	0	1,769,500,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.35426				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	104.73769				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.75007				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.75968				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	102.24278				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	102.45783				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	102.62344				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.71500	5.71500	5.71500	232.58114				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.08000	5.08000	5.08000	218.62434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.12500	5.12500	5.12500	167.68232				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.27000	5.27000	5.27000	118.15871				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	116.86179				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	167.43420				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	281.48297	3.45000	281.44007				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.03000	5.03000	5.03000	167.90724				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.72500	4.72500	4.72500	221.92946				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.87000	220.61451	4.87000	220.57251				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.56000	92.30493	5.56000	118.21458				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.10918				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.03031				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.35511				0.00	5,603,600,000	1,400,900,000
Total NN023 SPOT										0.00	5,603,600,000	1,400,900,000
Total For NN023										0.00	5,603,600,000	1,400,900,000
NN026 On 21/11/2025 Spot Bond					0.00000	102.65373				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.65690				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.26062				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	101.00426				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.77956				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.94363				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.00003				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.90470				0.00	0	
Total NN05 SPOT										0.00	0	

Contract 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 NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.97335				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.17780				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.69510				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.65968				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.88744				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.46451				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.51920				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.31671				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.64187				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.73729				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.64187				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	99.08010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.08408				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	101.61400				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.57655				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.65000	10.65000	10.65000	99.99778				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			10.02000	10.02000	10.02000	104.05462				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.04500	10.04500	10.04500	102.88351				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	99.79028				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	101.39668				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	101.37745				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.39185				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN231 On 31/03/2026 Spot Bond					0.00000	101.42732				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	101.36674				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	103.85432				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	101.17599				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	101.14480				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NN238 On 31/07/2026 Spot Bond					0.00000	107.88362				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	
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	109.22785				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	161.38000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	147.57000				0.00	0	
Total NNF014 SPOT										0.00	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 NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	163.79000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	161.86000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	157.23779				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
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	99.92722				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.37311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10(On 30/03/2028 Spot Bond					0.00000	101.34268				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10(On 21/04/2028 Spot Bond					0.00000	101.62302				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10(On 04/05/2028 Spot Bond					0.00000	100.30394				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	125.32982				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	90.08283				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	102.45364				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2055 Spot Bond					0.00000	98.34793				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	102.34445				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	102.36739				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	110.51144				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2(On 22/05/2055 Spot Bond					0.00000	95.15461				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.50502				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.41327				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.28301				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	102.12648				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02i On 30/11/2028 Spot Bond			11.39000	105.85195	11.39000	105.81991				0.00	0	421,890,80
Total NRA028 SPOT										0.00	0	421,890,80
Total For NRA028										0.00	0	421,890,80
NRA02i On 30/11/2028 Spot Bond			100.00000	15.69715	100.00000	15.66241				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	102.09746				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.16428				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.47296				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.49563				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.91146				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.70315				0.00	0	
Total NTC36 SPOT										0.00	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 NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.91805				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.28761				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	99.99977				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.88684				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.90620				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.54000	107.94931	8.54000	107.92478				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			9.02000	109.06623	9.02000	109.04008				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	102.20996				0.00	0	535,882,30
Total OML11 SPOT										0.00	0	535,882,30
Total For OML11										0.00	0	535,882,30
OML12 On 12/11/2025 Spot Bond					0.00000	101.58498				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	102.34796				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.14471				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.46960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.14331				0.00	0	1,000,000,00
Total OML16 SPOT										0.00	0	1,000,000,00
Total For OML16										0.00	0	1,000,000,00
PARS0 On 13/12/2025 Spot Bond					0.00000	102.25856				0.00	900,000,000	450,000,00
Total PARS01 SPOT										0.00	900,000,000	450,000,00
Total For PARS01										0.00	900,000,000	450,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	102.75384				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.71181				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.64983				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	101.38325				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	102.02368				0.00	0	540,000,00
Total PEP05 SPOT										0.00	0	540,000,00
Total For PEP05										0.00	0	540,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	102.20164				0.00	620,000,000	310,000,00
Total PEP06 SPOT										0.00	620,000,000	310,000,00
Total For PEP06										0.00	620,000,000	310,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.02494				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	102.19292				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	102.14180				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	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
PMM60 On 28/02/2026 Spot Bond					0.00000	102.17257			0.00	0	
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.79500	106.40989	8.87000	106.16476		137,298,262,245,500.00	1,948,527,374,900	1,249,510,336,500	
Total R186 SPOT								17,298,262,245,500.00	948,527,374,900	249,510,336,500	
Total For R186								17,298,262,245,500.00	948,527,374,900	249,510,336,500	
R197 On 07/12/2023 Spot Bond			4.19500	334.98008	4.19500	334.92236		322,595,500,000,000.00	76,900,000,000	509,724,800,000	
Total R197 SPOT								2,595,500,000,000.00	76,900,000,000	509,724,800,000	
Total For R197								2,595,500,000,000.00	76,900,000,000	509,724,800,000	
R202 On 07/12/2033 Spot Bond			4.71500	252.84987	4.71500	252.80279		9,514,624,820,000.00	2,017,948,000	74,574,618,700	
Total R202 SPOT								9,514,624,820,000.00	2,017,948,000	74,574,618,700	
Total For R202								9,514,624,820,000.00	2,017,948,000	74,574,618,700	
R2030 On 31/01/2030 Spot Bond			10.08500	90.59481	10.20500	90.04752		403,381,821,972,000.00	1,626,512,823,200	1,059,304,713,500	
Total R2030 SPOT								13,381,821,972,000.00	626,512,823,200	1,059,304,713,500	
Total For R2030								13,381,821,972,000.00	626,512,823,200	1,059,304,713,500	
R2032 On 31/03/2032 Spot Bond			10.82500	88.86145	10.93000	88.31385		537,524,270,160,000.00	1,620,094,620,800	1,503,926,323,900	
Total R2032 SPOT								17,524,270,160,000.00	620,094,620,800	503,926,323,900	
Total For R2032								17,524,270,160,000.00	620,094,620,800	503,926,323,900	
R2035 On 28/02/2035 Spot Bond			11.52000	87.38343	11.62500	86.77787		982,310,689,152,000.00	1,647,770,025,100	1,240,949,860,500	
Total R2035 SPOT								12,310,689,152,000.00	647,770,025,100	240,949,860,500	
Total For R2035								12,310,689,152,000.00	647,770,025,100	240,949,860,500	
R2037 On 31/01/2037 Spot Bond			11.90000	77.79502	12.01500	77.14156		880,984,276,320,000.00	578,233,972,800	1,934,445,106,500	
Total R2037 SPOT								10,984,276,320,000.00	578,233,972,800	1,934,445,106,500	
Total For R2037								10,984,276,320,000.00	578,233,972,800	1,934,445,106,500	
R2040 On 31/01/2040 Spot Bond			12.14500	78.18049	12.27500	77.40674		391,643,979,228,500.00	1,020,308,273,300	1,756,756,409,300	
Total R2040 SPOT								11,643,979,228,500.00	1,020,308,273,300	1,756,756,409,300	
Total For R2040								11,643,979,228,500.00	1,020,308,273,300	1,756,756,409,300	
R2044 On 31/01/2044 Spot Bond			12.21500	74.48822	12.35000	73.68412		595,331,191,564,500.00	539,937,060,300	1,424,534,926,900	
Total R2044 SPOT								15,331,191,564,500.00	539,937,060,300	1,424,534,926,900	
Total For R2044								15,331,191,564,500.00	539,937,060,300	1,424,534,926,900	
R2048 On 28/02/2048 Spot Bond			12.08500	77.93733	12.22500	77.07887		443,724,575,216,000.00	1,857,155,529,600	1,298,719,855,100	
Total R2048 SPOT								13,724,575,216,000.00	857,155,529,600	298,719,855,100	
Total For R2048								13,724,575,216,000.00	857,155,529,600	298,719,855,100	
R2053 On 31/03/2053 Spot Bond			12.04500	100.94141	12.20500	99.67657		833,851,250,000,000.00	152,250,000,000	276,194,000,000	
Total R2053 SPOT								13,851,250,000,000.00	152,250,000,000	276,194,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2053									3,851,250,000,000.00	152,250,000,000	276,194,000,000
R209 On 31/03/2036 Spot Bond			11.58000	67.40636	11.69000	66.85371			363,474,346,060,000.00	981,301,757,000	924,262,640,800
Total R209 SPOT									3,474,346,060,000.00	981,301,757,000	924,262,640,800
Total For R209									3,474,346,060,000.00	981,301,757,000	924,262,640,800
R210 On 31/03/2028 Spot Bond			4.37000	225.33265	4.37000	225.29276			4,410,357,824,000.00	1,009,235,200	282,962,931,800
Total R210 SPOT									4,410,357,824,000.00	1,009,235,200	282,962,931,800
Total For R210									4,410,357,824,000.00	1,009,235,200	282,962,931,800
R213 On 28/02/2031 Spot Bond			10.56000	84.98787	10.67000	84.47077			887,934,245,472,000.00	1,220,448,318,700	1,132,294,622,300
Total R213 SPOT									7,934,245,472,000.00	220,448,318,700	132,294,622,300
Total For R213									7,934,245,472,000.00	220,448,318,700	132,294,622,300
R214 On 28/02/2041 Spot Bond			11.97000	63.20714	12.09500	62.57569			361,867,595,478,000.00	280,857,777,400	492,052,733,500
Total R214 SPOT									1,867,595,478,000.00	280,857,777,400	492,052,733,500
Total For R214									1,867,595,478,000.00	280,857,777,400	492,052,733,500
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.16342			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.29019			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.60655			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.75961			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.02810			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.13410			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.53007			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.08728			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.73666				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.61068				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.55705				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.60084				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.83737				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.85173				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.23249				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16:On 07/12/2023 Spot Bond					0.00000	102.60612				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	99.99950				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30:On 17/11/2023 Spot Bond					0.00000	99.88338				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40:On 29/01/2024 Spot Bond					0.00000	100.53689				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	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
RED50 On 05/12/2023 Spot Bond					0.00000	102.59021				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.11779				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.15625				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.25683				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.70847				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.65534				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	101.57363				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	100.90366				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.87506				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.67152				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	99.99977				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	101.63893				0.00	900,000,000	450,000,00
Total RES63 SPOT										0.00	900,000,000	450,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For RES63										0.00	900,000,000	450,000,000
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.51413				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.50966				0.00	0	51,182,900
Total RFCA2 SPOT										0.00	0	51,182,900
Total For RFCA2										0.00	0	51,182,900
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.57076				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.55586				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.63779				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.62290				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.80151				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.78663				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.27590				0.00	52,500,000,000	52,822,458,900
Total RN2027 SPOT										0.00	52,500,000,000	52,822,458,900
Total For RN2027										0.00	52,500,000,000	52,822,458,900
RN2030 On 17/09/2030 Spot Bond					0.00000	100.49675				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.62000	101.62134	9.62000	101.59535			5,387,200,000,000.00		560,000,000	348,925,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total RW23 SPOT									5,387,200,000,000.00	560,000,000	348,925,100
Total For RW23									5,387,200,000,000.00	560,000,000	348,925,100
RW28 On 10/12/2028 Spot Bond			11.76500	95.92708	11.76500	95.89712			0.00	0	786,100
Total RW28 SPOT									0.00	0	786,100
Total For RW28									0.00	0	786,100
RW31 On 30/06/2031 Spot Bond			11.98000	94.82853	11.98000	94.79840			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.80047			0.00	300,000,000	550,000,000
Total RWL26 SPOT									0.00	300,000,000	550,000,000
Total For RWL26									0.00	300,000,000	550,000,000
RWL28 On 30/06/2028 Spot Bond			10.88500	96.82175	10.88500	96.79372			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	100.45749			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.74633			0.00	0	95,606,600
Total SBN03 SPOT									0.00	0	95,606,600
Total For SBN03									0.00	0	95,606,600
SBS20 On 15/05/2026 Spot Bond			9.32000	104.21956	9.32000	104.19376			0.00	0	281,554,000
Total SBS20 SPOT									0.00	0	281,554,000
Total For SBS20									0.00	0	281,554,000
SBS21 On 15/05/2026 Spot Bond					0.00000	102.12955			0.00	0	574,527,700
Total SBS21 SPOT									0.00	0	574,527,700
Total For SBS21									0.00	0	574,527,700
SBS27 On 20/02/2024 Spot Bond			9.34000	100.25089	9.34000	100.22562			0.00	0	504,855,300
Total SBS27 SPOT									0.00	0	504,855,300
Total For SBS27									0.00	0	504,855,300
SBS3 On 25/05/2026 Spot Bond			9.32500	99.10626	9.32500	99.08173			0.00	0	231,964,100
Total SBS3 SPOT									0.00	0	231,964,100
Total For SBS3									0.00	0	231,964,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			9.54500	102.43947	9.54500	102.41337				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			9.32000	104.86619	9.32000	104.84023				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.32000	100.10519	9.32000	100.08042				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.29000	97.75155	10.29000	97.72489				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.28000	105.41340	9.28000	105.38741				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			9.63000	106.82674	9.63000	106.79944				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			8.99500	8.99500	8.99500	100.66998			5,397,000,000,000.00		600,000,000	300,000,00
Total SBS51 SPOT									5,397,000,000,000.00		600,000,000	300,000,00
Total For SBS51									5,397,000,000,000.00		600,000,000	300,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	103.59128				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.63218				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	102.44639				0.00	1,060,000,000	953,382,00
Total SBS57 SPOT										0.00	1,060,000,000	953,382,00
Total For SBS57										0.00	1,060,000,000	953,382,00
SBS58 On 12/06/2027 Spot Bond					0.00000	104.36245				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	100.66063				0.00	20,000,000	61,409,20
Total SBS62 SPOT										0.00	20,000,000	61,409,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For SBS62										0.00	20,000,000	61,409,200
SBS63 On 31/01/2026 Spot Bond					0.00000	101.32018				0.00	1,000,000,000	756,917,300
Total SBS63 SPOT										0.00	1,000,000,000	756,917,300
Total For SBS63										0.00	1,000,000,000	756,917,300
SBS64 On 31/01/2029 Spot Bond					0.00000	101.67757				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	100.33404				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	102.25114				0.00	0	365,687,600
Total SBS67 SPOT										0.00	0	365,687,600
Total For SBS67										0.00	0	365,687,600
SBS68 On 21/11/2024 Spot Bond					0.00000	100.14206				0.00	0	454,906,600
Total SBS68 SPOT										0.00	0	454,906,600
Total For SBS68										0.00	0	454,906,600
SBS69 On 02/12/2034 Spot Bond					0.00000	102.05504				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBS70 On 02/02/2025 Spot Bond					0.00000	100.52299				0.00	0	0
Total SBS70 SPOT										0.00	0	0
Total For SBS70										0.00	0	0
SBS71 On 02/02/2027 Spot Bond					0.00000	100.76516				0.00	0	0
Total SBS71 SPOT										0.00	0	0
Total For SBS71										0.00	0	0
SBS72 On 02/02/2029 Spot Bond					0.00000	100.53800				0.00	300,000,000	340,259,800
Total SBS72 SPOT										0.00	300,000,000	340,259,800
Total For SBS72										0.00	300,000,000	340,259,800
SBS74 On 26/04/2025 Spot Bond					0.00000	100.71089				0.00	0	0
Total SBS74 SPOT										0.00	0	0
Total For SBS74										0.00	0	0
SBS75 On 26/04/2027 Spot Bond					0.00000	101.70032				0.00	0	237,824,600
Total SBS75 SPOT										0.00	0	237,824,600
Total For SBS75										0.00	0	237,824,600
SBS76 On 26/04/2032 Spot Bond					0.00000	102.37371				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS76 SPOT										0.00	0	1,000,000.00
Total For SBS76										0.00	0	1,000,000.00
SBS77 On 19/10/2027 Spot Bond					0.00000	101.37373				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.97618				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.82549				0.00	900,000,000	450,000.00
Total SBS79 SPOT										0.00	900,000,000	450,000.00
Total For SBS79										0.00	900,000,000	450,000.00
SBS80 On 03/02/2028 Spot Bond			9.70000	9.70000	9.70000	98.31018				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBS81 On 08/08/2028 Spot Bond					0.00000	100.16017				0.00	0	
Total SBS81 SPOT										0.00	0	
Total For SBS81										0.00	0	
SBS82 On 08/08/2030 Spot Bond					0.00000	100.16273				0.00	0	
Total SBS82 SPOT										0.00	0	
Total For SBS82										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.09500	334.05323	5.09500	333.98764				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	237.45059				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSL01 On 08/08/2026 Spot Bond					0.00000	100.15801				0.00	0	
Total SBSL01 SPOT										0.00	0	
Total For SBSL01										0.00	0	
SBSS01 On 19/08/2024 Spot Bond					0.00000	99.90262				0.00	0	400,000.00
Total SBSS01 SPOT										0.00	0	400,000.00
Total For SBSS01										0.00	0	400,000.00
SBSS02 On 19/08/2026 Spot Bond					0.00000	99.18798				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	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
SBT103 On 31/03/2024 Spot Bond					0.00000	103.13021				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
SBT104 On 30/09/2025 Spot Bond					0.00000	105.64690				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,00
Total SBT105 SPOT										0.00	0	100,000,00
Total For SBT105										0.00	0	100,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	104.52680				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.53167				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	103.37063				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.72597				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	102.40140				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.36462				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			9.75500	102.19316	9.75500	102.16664				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.10712				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.42533				0.00	400,000,000	2,700,000,00
Total SBT206 SPOT										0.00	400,000,000	2,700,000,00

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 SBT206										0.00	400,000,000	2,700,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.44595				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	104.68456				0.00	0	1,500,000,000
Total SBT208 SPOT										0.00	0	1,500,000,000
Total For SBT208										0.00	0	1,500,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	102.71081				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.72555				0.00	0	753,783,600
Total SLI5 SPOT										0.00	0	753,783,600
Total For SLI5										0.00	0	753,783,600
SLI6 On 16/08/2028 Spot Bond					0.00000	100.45548				0.00	0	367,340,700
Total SLI6 SPOT										0.00	0	367,340,700
Total For SLI6										0.00	0	367,340,700
SLI7 On 16/08/2028 Spot Bond			9.77000	94.73363	9.77000	94.70867				0.00	0	2,500,000,000
Total SLI7 SPOT										0.00	0	2,500,000,000
Total For SLI7										0.00	0	2,500,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.05957				0.00	42,000,000	21,000,000
Total SLRA6 SPOT										0.00	42,000,000	21,000,000
Total For SLRA6										0.00	42,000,000	21,000,000
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.97270				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.97294				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.97200				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.97165				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.97188				0.00	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 SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.97239				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.97143				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.97110				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.97120				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.97128				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.97030				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	102.18632				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	100.69783				0.00	0	153,733,10
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	101.07970				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	101.10795				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.60779				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2024 Spot Bond					0.00000	102.55762				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	102.13645				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	102.16399				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	102.13874				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	102.17074				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.55483				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.08881				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	102.10902				0.00	950,000,000	950,000,00
Total SPG007 SPOT										0.00	950,000,000	950,000,00
Total For SPG007										0.00	950,000,000	950,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	101.37561				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	102.33004				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	101.27623				0.00	0	1,500,000,00
Total SPG011 SPOT										0.00	0	1,500,000,00
Total For SPG011										0.00	0	1,500,000,00
SPG01: On 29/03/2028 Spot Bond					0.00000	101.71132				0.00	0	
Total SPG012 SPOT										0.00	0	

Contract 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 SPG012										0.00	0	
SPG01: On 03/07/2028 Spot Bond					0.00000	101.26584				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.19595				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.87639				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.87000	5.87000	5.87000	165.93256				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.84500	106.26319	8.84500	106.23806				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.16000	86.81359	10.16000	86.79021				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	101.56244				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.10319				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			9.30000	103.34395	9.30000	103.31801				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.51000	118.92248	5.51000	118.89790				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.24121				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.40332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.44702				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	333.85305				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.27500	5.27500	5.27500	167.32802				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	114.86681				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	118.46387				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.55000	5.55000	5.55000	214.33618				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.88752				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	102.23393				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.87093				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.19692				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	235.00085				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08(On 21/12/2026 Spot Bond					0.00000	102.88638				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	98.98129				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			10.87000	87.24201	10.87000	87.21692				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.72085				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			5.53000	214.56124	5.53000	214.51664				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.66500	233.59485	5.66500	233.54543				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	96.62482				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2023 Spot Bond					0.00000	101.68333				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.90641				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	99.04786				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.85664				0.00	0	
Total SSN140 SPOT										0.00	0	

Contract 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 SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.89505				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.59000	7.59000	7.59000	101.55340				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.30370				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.72198				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.94923	111.97139	4.94923	111.94983				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.94877	45.90819	4.94877	111.65112				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.17925				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.69554				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	99.90137				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.41109				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			4.72000	4.72000	4.72000	100.96960				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	99.91932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN201 On 21/08/2023 Spot Bond					0.00000	102.23487				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN201 On 23/08/2023 Spot Bond					0.00000	102.09820				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN201 On 30/05/2028 Spot Bond					0.00000	102.19060				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN201 On 13/09/2023 Spot Bond					0.00000	101.58357				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN201 On 26/09/2023 Spot Bond					0.00000	101.34904				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN201 On 21/06/2024 Spot Bond					0.00000	101.34948				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN201 On 07/12/2023 Spot Bond					0.00000	101.28346				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN201 On 13/10/2023 Spot Bond					0.00000	100.98520				0.00	0	
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN201 On 12/10/2023 Spot Bond					0.00000	100.86924				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.77090				0.00	0	366,456,70
Total SST201 SPOT										0.00	0	366,456,70
Total For SST201										0.00	0	366,456,70
SST201 On 31/08/2027 Spot Bond					0.00000	103.51296				0.00	0	5,000,00
Total SST202 SPOT										0.00	0	5,000,00
Total For SST202										0.00	0	5,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
SST203 On 03/03/2028 Spot Bond					0.00000	102.43138				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	105.22917				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	103.18793				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.36000	102.66975	9.36000	102.64409				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	102.20124				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	102.17864				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	102.14376				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	102.20250				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	102.19591				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	101.95078				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	102.19591				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.49000	102.85183	7.49000	102.83094				0.00	0	
Total T17A31 SPOT										0.00	0	

Contract 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 T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.00000	103.10261	8.00000	103.08027				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	102.10027				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	102.16171				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A13 On 21/08/2025 Spot Bond					0.00000	100.36799				0.00	0	
Total T18A13 SPOT										0.00	0	
Total For T18A13										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	102.20746				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	102.19599				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A23 On 21/08/2027 Spot Bond					0.00000	100.37534				0.00	0	
Total T18A23 SPOT										0.00	0	
Total For T18A23										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.57000	104.17228	9.57000	104.14539				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
T18A33 On 21/08/2027 Spot Bond			9.62500	9.62500	9.62500	100.31139				0.00	0	
Total T18A33 SPOT										0.00	0	
Total For T18A33										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.13489				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.96827				0.00	0	93,910,90
Total TC002 SPOT										0.00	0	93,910,90
Total For TC002										0.00	0	93,910,90
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.88886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.06283				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.69612				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	102.31080				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.80626				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.75056				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.78627				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	101.17722				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.24611				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.88967				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.99417				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.82958				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS172 On 22/02/2027 Spot Bond					0.00000	99.88592				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.36863				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.52106				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.62235				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.65294				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	102.48497				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.77000	103.83458	8.77000	103.80996				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	102.20764				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	102.20076				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			6.04000	102.51103	6.04000	102.49418				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	102.25128				0.00	0	
Total TH16B1 SPOT										0.00	0	

Contract 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 TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.42975				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.33854				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.32247				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.43268				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.40283				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.81606				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	103.01113				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.89639				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.29916				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.26475				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.25327				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.38176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.32899				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.32211				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.80380				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.71895				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.66620				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	102.06523				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	102.25337				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	102.07744				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.38425				0.00	0	
Total TH18B3 SPOT										0.00	0	
Total For TH18B3										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.41401				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.36812				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18C: On 21/08/2027 Spot Bond					0.00000	100.39492				0.00	0	
Total TH18C3 SPOT										0.00	0	
Total For TH18C3										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.64346				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.59758				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.42680				0.00	0	
Total TH18D3 SPOT										0.00	0	
Total For TH18D3										0.00	0	
TH18O: On 21/08/2023 Spot Bond					0.00000	102.07315				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	102.06526				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TH18O: On 21/08/2024 Spot Bond					0.00000	100.35400				0.00	0	
Total TH18O3 SPOT										0.00	0	
Total For TH18O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.72000	104.10687	9.72000	104.08003				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.89923				0.00	2,000,000,000	2,000,000,000
Total TL26 SPOT										0.00	2,000,000,000	2,000,000,000
Total For TL26										0.00	2,000,000,000	2,000,000,000
TL28 On 24/04/2025 Spot Bond			9.89000	101.90958	9.89000	101.88270			9,890,000,000,000.00	1,000,000,000	1,000,000,000	2,000,000,000
Total TL28 SPOT									9,890,000,000,000.00	1,000,000,000	1,000,000,000	2,000,000,000
Total For TL28									9,890,000,000,000.00	1,000,000,000	1,000,000,000	2,000,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.07783				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.73174				0.00	0	500,000,000
Total TL30 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TL30										0.00	0	500,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	102.34736				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.45751				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.91088				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.90000	103.07944	9.90000	103.05210			3,960,000,000,000.00		400,000,000	451,842,00
Total TN23 SPOT									3,960,000,000,000.00		400,000,000	451,842,00
Total For TN23									3,960,000,000,000.00		400,000,000	451,842,00
TN23/R On 06/11/2023 Spot Bond			100.00000	85.87276	100.00000	85.68151				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.22000	98.61804	10.22000	98.59088			55,302,464,000.00		5,411,200	1,692,938,00
Total TN25 SPOT									55,302,464,000.00		5,411,200	1,692,938,00
Total For TN25									55,302,464,000.00		5,411,200	1,692,938,00
TN25/R On 19/08/2025 Spot Bond			100.00000	27.13233	100.00000	27.07161				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.40000	93.98247	11.40000	93.95417			13,778,040,000.00		1,208,600	6,425,577,00
Total TN27 SPOT									13,778,040,000.00		1,208,600	6,425,577,00
Total For TN27									13,778,040,000.00		1,208,600	6,425,577,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.83298	100.00000	13.80253				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.13500	96.69940	11.13500	96.67093				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.80500	97.45397	11.80500	97.42343				0.00	0	25,004,000,00
Total TN30 SPOT										0.00	0	25,004,000,00
Total For TN30										0.00	0	25,004,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.06581	8.00000	117.04072				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.83200	91.82771	12.83200	91.79668				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.26500	86.85855	13.26500	86.82807			10,052,217,000.00		757,800	623,447,200
Total TN40 SPOT									10,052,217,000.00		757,800	623,447,200
Total For TN40									10,052,217,000.00		757,800	623,447,200
TN40/R On 09/10/2040 Spot Bond			10.75000	103.72988	10.75000	103.70021			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	100.10958			0.00		0	
Total TNF25 SPOT									0.00		0	
Total For TNF25									0.00		0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.21336			0.00		0	
Total TNF27 SPOT									0.00		0	
Total For TNF27									0.00		0	
TNI33 On 28/02/2033 Spot Bond			6.07000	104.66903	6.07000	106.52266			0.00		0	
Total TNI33 SPOT									0.00		0	
Total For TNI33									0.00		0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.61343			0.00		0	
Total TR5A11 SPOT									0.00		0	
Total For TR5A11									0.00		0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.50083			0.00		0	
Total TR5A12 SPOT									0.00		0	
Total For TR5A12									0.00		0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.51708			0.00		0	
Total TR5A21 SPOT									0.00		0	
Total For TR5A21									0.00		0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.53943			0.00		0	
Total TR5A22 SPOT									0.00		0	
Total For TR5A22									0.00		0	
TR5A3 On 20/06/2026 Spot Bond			7.89000	100.44707	7.89000	100.42584			0.00		0	
Total TR5A31 SPOT									0.00		0	
Total For TR5A31									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.91385				0.00	26,761,800	13,380,90
Total TRA4A3 SPOT										0.00	26,761,800	13,380,90
Total For TRA4A3										0.00	26,761,800	13,380,90
TRA4A: On 13/04/2024 Spot Bond			9.90000	102.67900	9.90000	102.65190				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.91385				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.90000	102.72387	8.90000	102.69943				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.85076				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.20876				0.00	498,234,200	498,234,20
Total TRA4B2 SPOT										0.00	498,234,200	498,234,20
Total For TRA4B2										0.00	498,234,200	498,234,20
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.62708				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.57816				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.86834				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.87257				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	95.88972				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26: On 08/03/2024 Spot Bond					0.00000	95.35965				0.00	0	
Total TSP265 SPOT										0.00	0	

Contract 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 TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.91198				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.47954				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.83721				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	101.93016				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.76440				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	101.12381				0.00	0	
Total TWC448 SPOT										0.00	0	
Total For TWC448										0.00	0	
TWC44 On 20/10/2023 Spot Bond					0.00000	100.90623				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
TWC45 On 06/11/2023 Spot Bond					0.00000	100.65237				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			640,000,000,000.00	6,400,000,000	33,840,000,000	
Total TWC452 SPOT									10,000,000,000,000.00	6,400,000,000	33,840,000,000	
Total For TWC452									10,000,000,000,000.00	6,400,000,000	33,840,000,000	
TWCJ2 On 09/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	2,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWCJ28 SPOT										0.00	0	2,300,000.00
Total For TWCJ28										0.00	0	2,300,000.00
TWCM2 On 09/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,200,000.00
Total TWCM28 SPOT										0.00	0	4,200,000.00
Total For TWCM28										0.00	0	4,200,000.00
UG26 On 09/03/2026 Spot Bond			11.19000	105.13003	11.19000	105.09894				0.00	0	4,515,800.00
Total UG26 SPOT										0.00	0	4,515,800.00
Total For UG26										0.00	0	4,515,800.00
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.97373				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.97189				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.97332				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.97148				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	99.97386				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.97107				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.94500	10.94500	10.94500	100.84772				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	99.97400				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	99.97148				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.97107				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.97041				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.97039				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.96751				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.96696				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.96778				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.96778				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	102.16519				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.61052				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	103.01946				0.00	164,000,000	167,639,100
Total VKE18 SPOT										0.00	164,000,000	167,639,100
Total For VKE18										0.00	164,000,000	167,639,100
VKE19 On 27/08/2025 Spot Bond					0.00000	102.54982				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	102.59683				0.00	0	
Total VKE20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.26392				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.65e+017	174,067,947,247,900	125,474,940,400
Total for SPOT :										1.65e+017	067,947,247,900	125,474,940,400
Total Futures										1.65e+017	067,947,251,474	125,476,276,400
Total Options										0.00	0	104,400
Grand Total:										1.65e+017	067,947,251,474	125,476,380,900