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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2023

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 02/02/2023 Bond Future			11.84910	77.11740	11.79075	77.40117			0.00	0	
ES33 On 04/05/2023 Bond Future			12.00148	74.81573	11.94063	75.10534			0.00	0	
ES33 On 03/08/2023 Bond Future			12.15106	76.30400	12.08763	76.59948			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.31505	74.01230	12.24893	74.31344			0.00	0	
ES33 On 01/02/2024 Bond Future			12.49050	75.47309	12.42150	75.78000			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.27822	74.76770	12.20968	75.15554			0.00	0	
ES42 On 04/05/2023 Bond Future			12.42276	71.95171	12.35142	72.34742			0.00	0	
ES42 On 03/08/2023 Bond Future			12.56123	73.38324	12.48711	73.78691			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.71162	70.56526	12.63453	70.97670			0.00	0	
ES42 On 01/02/2024 Bond Future			12.86454	71.95706	12.78439	72.37652			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 02/02/2023 Bond Future			166.35572	166.35572	166.26118	166.26118			0.00	0	5,90

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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	04/05/2023	Bond Future			169.57445	169.57445	169.47892	169.47892			0.00	0	5,21
I2025	On	03/08/2023	Bond Future			171.20757	171.20757	171.11015	171.11015			0.00	0	2
I2025	On	02/11/2023	Bond Future			174.57777	174.57777	174.47816	174.47816			0.00	0	
I2025	On	01/02/2024	Bond Future			176.24010	176.24010	176.13866	176.13866			0.00	0	
Total I2025 Future												0.00	0	11,42
Total For I2025												0.00	0	11,42
I2029	On	02/02/2023	Bond Future			120.51626	120.51626	120.59007	120.59007			0.00	0	8
I2029	On	04/05/2023	Bond Future			121.55145	121.55145	121.62726	121.62726			0.00	0	1,0
I2029	On	03/08/2023	Bond Future			123.96928	123.96928	124.04677	124.04677			0.00	0	7
I2029	On	02/11/2023	Bond Future			125.08280	125.08280	125.16165	125.16165			0.00	0	
I2029	On	01/02/2024	Bond Future			127.55386	127.55386	127.63409	127.63409			0.00	0	
Total I2029 Future												0.00	0	2,55
Total For I2029												0.00	0	2,55
I2033	On	02/02/2023	Bond Future			115.18242	115.18242	114.92685	114.92685			0.00	0	9
I2033	On	04/05/2023	Bond Future			116.02511	116.02511	115.76527	115.76527			0.00	0	1,4
I2033	On	03/08/2023	Bond Future			118.33296	118.33296	118.06811	118.06811			0.00	0	6,1
I2033	On	02/11/2023	Bond Future			119.24619	119.24619	118.97589	118.97589			0.00	0	
I2033	On	01/02/2024	Bond Future			121.60200	121.60200	121.32611	121.32611			0.00	0	
Total I2033 Future												0.00	0	8,56
Total For I2033												0.00	0	8,56
I2038	On	02/02/2023	Bond Future			129.15485	129.15485	126.90475	126.90475			0.00	0	1,2
I2038	On	04/05/2023	Bond Future			131.65389	131.65389	129.36079	129.36079			0.00	0	4,6
I2038	On	03/08/2023	Bond Future			132.31514	132.31514	129.97642	129.97642			0.00	0	
I2038	On	02/11/2023	Bond Future			134.91956	134.91956	132.53467	132.53467			0.00	0	
I2038	On	01/02/2024	Bond Future			135.57478	135.57478	133.14303	133.14303			0.00	0	
Total I2038 Future												0.00	0	5,85
Total For I2038												0.00	0	5,85
I2046	On	02/02/2023	Bond Future			113.81543	113.81543	113.81291	113.81291			0.00	0	5,4
I2046	On	04/05/2023	Bond Future			113.98028	113.98028	113.97821	113.97821			0.00	0	17,3
I2046	On	03/08/2023	Bond Future			116.24755	116.24755	116.24554	116.24554			0.00	0	
I2046	On	02/11/2023	Bond Future			116.45067	116.45067	116.44871	116.44871			0.00	0	
I2046	On	01/02/2024	Bond Future			118.75090	118.75090	118.74842	118.74842			0.00	0	
Total I2046 Future												0.00	0	22,75
Total For I2046												0.00	0	22,75
I2050	On	02/02/2023	Bond Future			113.65601	113.65601	113.85500	113.85500			0.00	0	3,2
I2050	On	04/05/2023	Bond Future			115.85503	115.85503	116.05841	116.05841			0.00	0	13,1
I2050	On	03/08/2023	Bond Future			115.98181	115.98181	116.18925	116.18925			0.00	0	
I2050	On	02/11/2023	Bond Future			118.26466	118.26466	118.47613	118.47613			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/02/2024	Bond Future			118.36286	118.36286	118.57866	118.57866			0.00	0	
Total I2050 Future												0.00	0	16,38
Total For I2050												0.00	0	16,38
R186	On	02/02/2023	Bond Future			8.14297	109.05305	8.12346	109.11977		4.55	0.00	0	41,79
R186	On	04/05/2023	Bond Future			8.17871	111.13593	8.15741	111.20445		4.66	12,447,224.16	112	100,32
R186	On	03/08/2023	Bond Future			8.19785	108.01579	8.17464	108.08577		4.42	0.00	0	
R186	On	02/11/2023	Bond Future			8.22591	110.11635	8.20058	110.18753		4.19	0.00	0	1,21
R186	On	01/02/2024	Bond Future			8.25607	106.96254	8.22826	107.03493		4.01	0.00	0	
Total R186 Future												12,447,224.16	112	143,38
R186	On	02/02/2023	Bond Future	8.34	Put			53.60000	0.05360	20,480	5.05	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			733.29000	0.73329	629,900	5.03	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			63.49000	0.06349	26,820	5.03	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			762.09000	0.76209	660,480	5.04	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			58.35000	0.05835	23,460	5.04	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			791.27000	0.79127	691,430	5.05	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,483.93000	2.48393	2,417,510	5.00	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			377.63000	0.37763	379,730	5.00	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,508.91000	2.50891	2,442,360	5.01	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			371.22000	0.37122	373,190	5.01	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,533.97000	2.53397	2,467,300	5.01	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			364.91000	0.36491	366,760	5.01	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,446.30000	1.44630	1,389,000	4.78	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			796.74000	0.79674	807,960	4.78	0.00	0	20
R186	On	03/08/2023	Bond Future	9.75	Put			233.28000	0.23328	235,150	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,803.98000	4.80398	4,735,950	5.18	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			238.76000	0.23876	240,710	5.18	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,829.85000	4.82985	4,761,780	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			236.08000	0.23608	237,990	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,855.59000	4.85559	4,787,480	5.19	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			3,372.15000	3.37215	3,312,290	4.62	0.00	0	1,71
R186	On	02/11/2023	Bond Future	9.15	Put			744.64000	0.74464	755,960	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			3,867.55000	3.86755	3,805,280	4.73	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			615.85000	0.61585	624,760	4.73	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,889.54000	3.88954	3,827,180	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			610.81000	0.61081	619,630	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,911.57000	3.91157	3,849,110	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			605.82000	0.60582	614,540	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			6,261.32000	6.26132	6,192,670	5.15	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			245.58000	0.24558	248,110	5.15	0.00	0	1,71

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R186	On	01/02/2024	Bond Future	9.50	Put		739.45000	0.73945	751,000	4.60	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		4,006.34000	4.00634	3,945,420	4.60	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		734.30000	0.73430	745,770	4.60	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		4,026.59000	4.02659	3,965,570	4.61	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		729.53000	0.72953	740,900	4.61	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		3,986.46000	3.98646	3,925,620	4.60	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											12,447,224.16	112	147,21
R197	On	02/02/2023	Bond Future			329.14145	329.14145	329.12859	329.12859		0.00	0	87
R197	On	04/05/2023	Bond Future			335.50977	335.50977	335.49832	335.49832		0.00	0	21
R197	On	03/08/2023	Bond Future			333.11812	333.11812	333.10703	333.10703		0.00	0	
R197	On	02/11/2023	Bond Future			339.67462	339.67462	339.66271	339.66271		0.00	0	
Total R197 Future											0.00	0	1,11
Total For R197											0.00	0	1,11
R202	On	02/02/2023	Bond Future			247.07716	247.07716	246.96317	246.96317		0.00	0	1,24
R202	On	04/05/2023	Bond Future			251.85759	251.85759	251.74274	251.74274		0.00	0	4,90
R202	On	03/08/2023	Bond Future			252.05235	252.05235	251.93548	251.93548		0.00	0	46
R202	On	02/11/2023	Bond Future			257.01379	257.01379	256.89408	256.89408		0.00	0	
R202	On	01/02/2024	Bond Future			257.14535	257.14535	257.02395	257.02395		0.00	0	
Total R202 Future											0.00	0	6,60
Total For R202											0.00	0	6,60
R2030	On	02/02/2023	Bond Future			9.69089	91.71561	9.65697	91.87584	9.96	0.00	0	34,30
R2030	On	04/05/2023	Bond Future			9.79024	93.46733	9.75450	93.63114	10.42	1,121,607.96	12	81,06
R2030	On	03/08/2023	Bond Future			9.88724	91.29721	9.84960	91.46433	9.78	0.00	0	5,62
R2030	On	02/11/2023	Bond Future			9.98695	93.07250	9.94738	93.24270	9.41	0.00	0	14
R2030	On	01/02/2024	Bond Future			10.09580	90.88467	10.05409	91.05803	9.15	0.00	0	
Total R2030 Future											1,121,607.96	12	121,14
R2030	On	02/02/2023	Bond Future	8.81	Call		0.00000	0.00000	0,000	7.70	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		4,118.14000	4.11814	4,278,370	7.70	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		2,781.71000	2.78171	2,940,770	8.68	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		8,425.75000	8.42575	8,265,520	14.31	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		0.00000	0.00000	0,000	14.31	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		6,601.12000	6.60112	6,440,890	13.58	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		0.00000	0.00000	0,000	13.58	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		6,772.99000	6.77299	6,612,760	13.66	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put		0.00000	0.00000	0,000	13.66	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call		7,583.35000	7.58335	7,423,120	14.02	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put		0.00000	0.00000	0,000	14.02	0.00	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 02/02/2023 Bond Future	9.99	Call			1,633.61000	1.63361	1,424,520	11.24		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			75.56000	0.07556	26,700	11.24		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,675.08000	1.67508	1,468,090	11.26		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			70.77000	0.07077	24,010	11.26		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,716.74000	1.71674	1,511,870	11.28		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			66.19000	0.06619	21,550	11.28		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			910.55000	0.91055	669,840	10.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			237.27000	0.23727	156,790	10.76		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			1,014.45000	1.01445	775,880	10.84		0.00	0	38
R2030 On 02/02/2023 Bond Future	9.83	Put			200.74000	0.20074	122,400	10.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,430.35000	1.43035	1,210,570	11.11		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			104.08000	0.10408	44,530	11.11		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			8.47000	0.00847	0,220	9.07		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			2,202.06000	2.20206	2,354,040	9.07		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			495.65000	0.49565	277,030	10.40		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			0.54000	0.00054	0,000	8.55		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			2,977.76000	2.97776	3,137,450	8.55		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			1.17000	0.00117	0,000	8.68		0.00	0	38
R2030 On 02/02/2023 Bond Future	9.66	Put			481.33000	0.48133	422,940	10.40		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			877.03000	0.87703	636,030	10.74		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			250.62000	0.25062	169,850	10.74		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			4,682.34000	4.68234	4,529,580	11.20		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			4,239.51000	4.23951	4,090,300	11.07		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			92.74000	0.09274	91,330	12.28		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			11,612.60000	11.61260	11,447,680	12.28		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			37.44000	0.03744	36,330	12.28		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.54	Call			4,306.63000	4.30663	4,156,830	11.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			789.76000	0.78976	803,770	11.09		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			2,068.43000	2.06843	1,953,030	10.44		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			686.67000	0.68667	697,720	11.20		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			7,200.93000	7.20093	7,037,840	11.87		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			275.84000	0.27584	276,560	11.87		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.42	Call			3,908.59000	3.90859	3,762,570	10.98		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			917.83000	0.91783	935,620	10.98		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,618.36000	1.61836	1,515,800	10.32		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.52	Put			810.05000	0.81005	824,650	11.07		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			4,273.03000	4.27303	4,123,530	11.08		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			799.85000	0.79985	814,160	11.08		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,812.77000	1.81277	1,704,280	10.37		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			2,201.56000	2.20156	2,256,880	10.37		0.00	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
R2030 On 04/05/2023 Bond Future	9.58	Put			2,423.53000	2.42353	2,484,780	10.32		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			1,951.52000	1.95152	1,999,930	10.44		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			2,638.31000	2.63831	2,510,400	10.61		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	10.00	Put			1,520.44000	1.52044	1,556,340	10.61		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			733.92000	0.73392	669,010	10.15		0.00	0	30
R2030 On 04/05/2023 Bond Future	9.03	Put			4,135.70000	4.13570	4,234,600	10.15		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			11,877.58000	11.87758	11,712,730	12.28		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			32.36000	0.03236	31,320	12.28		0.00	0	30
R2030 On 04/05/2023 Bond Future	11.62	Call			8,266.23000	8.26623	8,101,650	12.15		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			187.87000	0.18787	187,100	12.15		0.00	0	30
R2030 On 04/05/2023 Bond Future	12.04	Call			9,863.82000	9.86382	9,698,600	12.28		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			708.12000	0.70812	722,280	11.17		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			7,116.56000	7.11656	6,963,430	11.18		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			701.77000	0.70177	715,760	11.18		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			4,035.84000	4.03584	3,907,110	10.30		0.00	0	1,00
R2030 On 03/08/2023 Bond Future	11.34	Call			7,048.16000	7.04816	6,895,370	11.16		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			1,629.80000	1.62980	1,668,190	10.30		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			4,785.99000	4.78599	4,649,040	10.52		0.00	0	30
R2030 On 03/08/2023 Bond Future	10.65	Put			1,313.43000	1.31343	1,343,600	10.52		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			714.53000	0.71453	728,860	11.16		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			7,082.34000	7.08234	6,929,380	11.17		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			11,395.43000	11.39543	11,230,620	11.54		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			172.47000	0.17247	174,780	11.54		0.00	0	1,00
R2030 On 03/08/2023 Bond Future	12.89	Call			12,456.62000	12.45662	12,290,780	11.54		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			113.78000	0.11378	115,060	11.54		0.00	0	30
R2030 On 02/11/2023 Bond Future	10.81	Put			1,706.70000	1.70670	1,744,420	10.03		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			5,357.96000	5.35796	5,225,220	10.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,695.05000	1.69505	1,732,510	10.04		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			5,299.46000	5.29946	5,167,260	10.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,718.41000	1.71841	1,756,410	10.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			5,328.69000	5.32869	5,196,210	10.03		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			6,816.00000	6.81600	6,676,510	10.17		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,578.86000	1.57886	1,612,730	10.17		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			6,845.51000	6.84551	6,705,810	10.18		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,569.74000	1.56974	1,603,400	10.18		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			6,786.84000	6.78684	6,647,550	10.16		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,588.34000	1.58834	1,622,410	10.16		0.00	0	
Total R2030 Option										0.00	0	19,90
Total For R2030										1,121,607.96	12	141,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 02/02/2023 Bond Future			10.34648	90.71886	10.29764	90.98042		11.92	5,715,288.18	63	51,67
R2032 On 04/05/2023 Bond Future			10.45498	88.29196	10.40393	88.55898		13.31	34,080,696.56	386	182,44
R2032 On 03/08/2023 Bond Future			10.55858	90.02728	10.50528	90.29964		12.50	0.00	0	2,60
R2032 On 02/11/2023 Bond Future			10.67291	87.61962	10.61725	87.89709		12.17	0.00	0	
R2032 On 01/02/2024 Bond Future			10.79294	89.32963	10.73476	89.61241		10.89	0.00	0	
Total R2032 Future									39,795,984.74	449	236,65
R2032 On 02/02/2023 Bond Future	9.31	Call			0.00000	0.00000	0,000	8.44	0.00	0	45
R2032 On 02/02/2023 Bond Future	9.31	Put			5,516.05000	5.51605	5,777,610	8.44	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Put			2,087.12000	2.08712	2,320,520	10.89	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Call			11,953.79000	11.95379	11,692,230	16.62	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			0.00000	0.00000	0,000	16.62	0.00	0	75
R2032 On 02/02/2023 Bond Future	11.50	Call			6,151.34000	6.15134	5,889,720	15.05	0.00	0	
R2032 On 02/02/2023 Bond Future	11.50	Put			0.06000	0.00006	0,000	15.05	0.00	0	8,00
R2032 On 02/02/2023 Bond Future	11.69	Call			7,070.59000	7.07059	6,809,020	15.45	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			0.01000	0.00001	0,000	15.45	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			7,786.64000	7.78664	7,525,080	15.76	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			0.00000	0.00000	0,000	15.76	0.00	0	50
R2032 On 02/02/2023 Bond Future	10.50	Call			1,274.05000	1.27405	942,330	12.63	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			196.97000	0.19697	126,810	12.63	0.00	0	45
R2032 On 02/02/2023 Bond Future	10.67	Call			2,036.68000	2.03668	1,731,650	13.09	0.00	0	75
R2032 On 02/02/2023 Bond Future	10.67	Put			68.17000	0.06817	24,700	13.09	0.00	0	
R2032 On 02/02/2023 Bond Future	11.45	Call			5,907.15000	5.90715	5,645,490	14.95	0.00	0	
R2032 On 02/02/2023 Bond Future	11.45	Put			0.10000	0.00010	0,000	14.95	0.00	0	8,00
R2032 On 02/02/2023 Bond Future	10.38	Call			817.58000	0.81758	498,580	12.29	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			377.10000	0.37710	319,660	12.29	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			852.11000	0.85211	530,300	12.32	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			358.35000	0.35835	298,100	12.32	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			887.37000	0.88737	563,090	12.35	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			340.37000	0.34037	277,650	12.35	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			251.43000	0.25143	73,870	11.64	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			994.09000	0.99409	1,078,090	11.64	0.00	0	45
R2032 On 02/02/2023 Bond Future	10.22	Call			367.73000	0.36773	140,490	11.83	0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Call			0.00000	0.00000	0,000	9.12	0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			4,592.30000	4.59230	4,853,860	9.12	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			29.68000	0.02968	1,520	10.89	0.00	0	75
R2032 On 02/02/2023 Bond Future	10.22	Put			785.64000	0.78564	819,960	11.83	0.00	0	
R2032 On 02/02/2023 Bond Future	10.30	Call			567.63000	0.56763	284,230	12.06	0.00	0	8,00
R2032 On 02/02/2023 Bond Future	10.30	Put			554.97000	0.55497	533,130	12.06	0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			3,936.43000	3.93643	3,724,230	14.06	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 04/05/2023 Bond Future	10.88	Put			1,487.30000	1.48730	1,542,120	14.06		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			3,970.82000	3.97082	3,757,930	14.08		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			1,471.22000	1.47122	1,525,350	14.08		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			4,355.67000	4.35567	4,135,640	14.22		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			2,816.42000	2.81642	2,631,790	13.64		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.53	Put			2,158.94000	2.15894	2,241,330	13.64		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			3,088.45000	3.08845	2,896,070	13.74		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			1,965.56000	1.96556	2,040,200	13.74		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			3,902.33000	3.90233	3,690,810	14.05		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			38.16000	0.03816	37,910	15.76		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.87	Put			1,503.71000	1.50371	1,559,210	14.05		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			1,192.40000	1.19240	1,076,570	12.90		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			4,159.67000	4.15967	4,310,860	12.90		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			1,542.17000	1.54217	1,407,130	13.07		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.03	Put			3,531.00000	3.53100	3,662,980	13.07		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			1,303.46000	1.30346	1,350,450	14.22		0.00	0	13,00
R2032 On 04/05/2023 Bond Future	11.06	Call			4,570.75000	4.57075	4,347,120	14.29		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			1,219.10000	1.21910	1,262,490	14.29		0.00	0	7:
R2032 On 04/05/2023 Bond Future	11.37	Call			5,732.66000	5.73266	5,493,530	14.68		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			856.06000	0.85606	883,950	14.68		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			14,170.97000	14.17097	13,903,700	15.76		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Put			1,090.33000	1.09033	1,126,110	13.99		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			1,314.12000	1.31412	1,217,440	11.87		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			6,114.42000	6.11442	6,290,100	11.87		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			2,701.99000	2.70199	2,551,910	12.32		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	10.30	Put			3,761.39000	3.76139	3,883,670	12.32		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			7,309.65000	7.30965	7,078,130	13.82		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			7,346.41000	7.34641	7,114,540	13.83		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,219.98000	1.21998	1,260,470	13.83		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			7,383.23000	7.38323	7,151,000	13.85		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,210.28000	1.21028	1,250,410	13.85		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			7,864.82000	7.86482	7,628,240	13.99		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.75	Put			1,229.77000	1.22977	1,270,610	13.82		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,546.18000	2.54618	2,626,430	12.88		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			5,523.01000	5.52301	5,326,760	12.86		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,578.69000	2.57869	2,659,910	12.86		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			5,554.45000	5.55445	5,357,710	12.87		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,562.39000	2.56239	2,643,120	12.87		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			5,585.95000	5.58595	5,388,730	12.88		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			7,256.14000	7.25614	7,040,790	11.84		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 01/02/2024 Bond Future	11.85	Put			2.03835000	2.03835	2,105,780	11.84		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			7,190.36000	7.19036	6,975,780	11.82		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,062.48000	2.06248	2,130,680	11.82		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			7,223.23000	7.22323	7,008,270	11.83		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,050.38000	2.05038	2,118,200	11.83		0.00	0	
Total R2032 Option										0.00	0	60,00
Total For R2032										39,795,984.74	449	296,66
R2035 On 02/02/2023 Bond Future			10.94709	90.21798	10.89838	90.50883		13.41		0.00	0	89,30
R2035 On 04/05/2023 Bond Future			11.06110	87.43851	11.01042	87.73533		14.95		28,067,761.71	321	154,54
R2035 On 03/08/2023 Bond Future			11.17235	89.15690	11.11962	89.45975		14.88		0.00	0	1,62
R2035 On 02/11/2023 Bond Future			11.29620	86.38848	11.24137	86.69703		14.72		0.00	0	12
R2035 On 01/02/2024 Bond Future			11.42892	88.07476	11.37182	88.38918		14.41		0.00	0	
Total R2035 Future										28,067,761.71	321	245,55
R2035 On 02/02/2023 Bond Future	9.81	Call			0.00000	0.00000	0,000	12.51		0.00	0	58
R2035 On 02/02/2023 Bond Future	11.94	Call			5,929.25000	5.92925	5,638,280	15.26		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			0.12000	0.00012	0,000	15.26		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			6,145.19000	6.14519	5,854,270	15.32		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			0.07000	0.00007	0,000	15.32		0.00	0	38
R2035 On 02/02/2023 Bond Future	13.22	Call			12,447.00000	12.44700	12,156,150	16.45		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			577.01000	0.57701	273,100	13.61		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			687.12000	0.68712	674,060	13.61		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,188.14000	1.18814	820,370	13.88		0.00	0	92
R2035 On 02/02/2023 Bond Future	11.05	Put			287.33000	0.28733	210,410	13.88		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,230.98000	1.23098	862,770	13.90		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			6,344.34000	6.34434	6,635,190	12.51		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			147.57000	0.14757	26,550	13.27		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			1,591.12000	1.59112	1,760,950	13.27		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			521.13000	0.52113	231,660	13.58		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			751.28000	0.75128	752,660	13.58		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			548.65000	0.54865	251,810	13.60		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			0.00000	0.00000	0,000	16.45		0.00	0	92
R2035 On 02/02/2023 Bond Future	10.30	Call			3.60000	0.00360	0,020	12.75		0.00	0	92
R2035 On 02/02/2023 Bond Future	10.30	Put			3,692.18000	3.69218	3,979,450	12.75		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			91.58000	0.09158	11,200	13.18		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			1,903.81000	1.90381	2,114,280	13.18		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			126.59000	0.12659	20,160	13.24		0.00	0	38
R2035 On 02/02/2023 Bond Future	11.06	Put			271.22000	0.27122	193,860	13.90		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			6,875.22000	6.87522	7,166,070	12.51		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			0.00000	0.00000	0,000	12.51		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 02/02/2023 Bond Future	9.85	Put			6,609.26000	6.60926	6,900,110	12.51		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			0.00000	0.00000	0,000	12.51		0.00	0	38
R2035 On 02/02/2023 Bond Future	10.64	Put			1,692.79000	1.69279	1,877,210	13.24		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			718.75000	0.71875	712,760	13.60		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			2,216.77000	2.21677	2,301,930	15.25		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,354.06000	3.35406	3,141,450	15.26		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			4,043.56000	4.04356	4,195,960	14.40		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			2,824.17000	2.82417	2,627,630	15.02		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			1,059.36000	1.05936	1,095,180	16.26		0.00	0	71
R2035 On 04/05/2023 Bond Future	12.46	Call			8,477.72000	8.47772	8,194,610	17.11		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			529.75000	0.52975	543,460	17.11		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			3,319.72000	3.31972	3,108,060	15.25		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			7,639.12000	7.63912	7,875,760	13.73		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,205.83000	1.20583	1,083,520	14.19		0.00	0	45
R2035 On 04/05/2023 Bond Future	11.21	Put			2,193.49000	2.19349	2,277,700	15.26		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,388.56000	3.38856	3,174,990	15.28		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			2,170.42000	2.17042	2,253,670	15.28		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,585.79000	1.58579	1,441,370	14.40		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.55	Call			1,472.82000	1.47282	1,334,570	14.34		0.00	0	71
R2035 On 04/05/2023 Bond Future	10.55	Put			4,236.71000	4.23671	4,395,280	14.34		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Put			2,592.24000	2.59224	2,692,520	15.02		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			3,217.78000	3.21778	3,009,040	15.20		0.00	0	45
R2035 On 04/05/2023 Bond Future	11.17	Put			2,288.03000	2.28803	2,376,110	15.20		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			429.93000	0.42993	369,750	13.73		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			11,717.28000	11.71728	11,423,160	17.88		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			208.18000	0.20818	210,880	17.88		0.00	0	45
R2035 On 04/05/2023 Bond Future	11.80	Call			5,612.02000	5.61202	5,354,810	16.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Put			1,147.29000	1.14729	1,186,900	16.15		0.00	0	1,03
R2035 On 04/05/2023 Bond Future	11.87	Call			5,903.93000	5.90393	5,642,930	16.26		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Put			4,772.61000	4.77261	4,947,120	14.19		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2,075.78000	2.07578	2,138,500	16.11		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			6,872.36000	6.87236	6,631,750	16.13		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2,060.71000	2.06071	2,122,950	16.13		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			6,910.43000	6.91043	6,669,340	16.14		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2,045.75000	2.04575	2,107,510	16.14		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			6,834.35000	6.83435	6,594,220	16.11		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			4,963.61000	4.96361	4,768,700	14.89		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,019.64000	4.01964	4,133,280	14.89		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			4,995.13000	4.99513	4,799,610	14.90		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,995.65000	3.99565	4,108,680	14.90		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2035	On	02/11/2023	Bond Future	11.43	Call		5.02673000	5.02673	4,830,610	14.92	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		3,971.78000	3.97178	4,084,210	14.92	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,386.92000	3.38692	3,475,180	15.33	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		7,723.51000	7.72351	7,498,200	15.31	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,421.51000	3.42151	3,510,620	15.31	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,757.46000	7.75746	7,531,720	15.32	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,404.17000	3.40417	3,492,850	15.32	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,791.44000	7.79144	7,565,280	15.33	0.00	0	
Total R2035 Option											0.00	0	11,82
Total For R2035											28,067,761.71	321	257,41
R2037	On	02/02/2023	Bond Future			11.18677	81.38610	11.12798	81.74020	15.25	0.00	0	38,24
R2037	On	04/05/2023	Bond Future			11.30530	82.94051	11.24423	83.30176	16.20	44,704,934.89	539	60,51
R2037	On	03/08/2023	Bond Future			11.42358	80.31312	11.36012	80.68157	16.97	0.00	0	71,08
R2037	On	02/11/2023	Bond Future			11.54167	81.87458	11.47584	82.25008	15.98	0.00	0	
R2037	On	01/02/2024	Bond Future			11.66720	79.21753	11.59881	79.60023	16.50	0.00	0	
Total R2037 Future											44,704,934.89	539	169,90
R2037	On	02/02/2023	Bond Future	11.05	Call		434.11000	0.43411	155,170	15.34	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		907.30000	0.90730	982,460	15.34	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		564.65000	0.56465	240,970	15.43	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.10	Put		733.97000	0.73397	764,390	15.43	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,864.30000	4.86430	4,508,980	17.00	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1.25000	0.00125	0,030	17.00	0.00	0	51
R2037	On	02/02/2023	Bond Future	11.03	Call		387.98000	0.38798	128,110	15.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		983.18000	0.98318	1,077,410	15.30	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		410.61000	0.41061	141,160	15.32	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		944.77000	0.94477	1,029,420	15.32	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		5,367.57000	5.36757	5,069,770	17.72	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,387.86000	1.38786	1,451,310	17.72	0.00	0	71
R2037	On	04/05/2023	Bond Future	11.03	Call		2,207.94000	2.20794	2,008,890	16.25	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,494.05000	3.49405	3,656,250	16.25	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		3,019.43000	3.01943	2,785,290	16.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,689.44000	2.68944	2,816,550	16.68	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,051.97000	3.05197	2,816,620	16.70	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,663.02000	2.66302	2,788,920	16.70	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		1,992.75000	1.99275	1,804,760	16.12	0.00	0	71
R2037	On	04/05/2023	Bond Future	10.95	Put		3,766.77000	3.76677	3,940,030	16.12	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		1,644.91000	1.64491	1,721,480	17.46	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		13,116.14000	13.11614	12,758,370	19.37	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		141.13000	0.14113	144,610	19.37	0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 04/05/2023 Bond Future	11.32	Call			3,084.51000	3.08451	2,847,950	16.72		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,636.66000	2.63666	2,761,350	16.72		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,735.33000	4.73533	4,450,650	17.46		0.00	0	40
R2037 On 03/08/2023 Bond Future	10.30	Call			1,411.86000	1.41186	1,292,710	15.93		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			7,948.64000	7.94864	8,197,940	15.93		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			2,916.21000	2.91621	2,728,030	16.64		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	11.00	Put			5,054.58000	5.05458	5,234,850	16.64		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			6,566.09000	6.56609	6,285,880	18.21		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,311.54000	2.31154	2,399,780	18.21		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			6,603.45000	6.60345	6,322,610	18.23		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,295.13000	2.29513	2,382,740	18.23		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			6,640.66000	6.64066	6,359,200	18.24		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			2,278.63000	2.27863	2,365,620	18.24		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,917.14000	4.91714	4,689,880	16.35		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,437.54000	4.43754	4,585,780	16.35		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,948.27000	4.94827	4,720,280	16.36		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,411.96000	4.41196	4,559,470	16.36		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,886.08000	4.88608	4,659,560	16.34		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,463.25000	4.46325	4,612,230	16.34		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			7,559.72000	7.55972	7,293,800	17.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,707.66000	3.70766	3,824,440	17.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			7,593.49000	7.59349	7,327,030	17.40		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,689.23000	3.68923	3,805,470	17.40		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			7,627.00000	7.62700	7,360,020	17.41		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,670.59000	3.67059	3,786,310	17.41		0.00	0	
Total R2037 Option										0.00	0	7,36
Total For R2037										44,704,934.89	539	177,26
R2040 On 02/02/2023 Bond Future			11.33667	82.72678	11.26784	83.17162		16.33		0.00	0	86,20
R2040 On 04/05/2023 Bond Future			11.45367	84.30682	11.38224	84.76054		17.35		1,011,681.84	12	48,70
R2040 On 03/08/2023 Bond Future			11.57043	81.45585	11.49627	81.91857		18.24		0.00	0	91,60
R2040 On 02/11/2023 Bond Future			11.68652	83.03944	11.60965	83.51105		17.21		0.00	0	8
R2040 On 01/02/2024 Bond Future			11.80960	80.15475	11.72980	80.63546		17.83		0.00	0	
Total R2040 Future										1,011,681.84	12	226,71
R2040 On 02/02/2023 Bond Future	10.18	Call			0.00000	0.00000	0,000	15.23		0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			7,554.17000	7.55417	7,999,010	15.23		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			0.27000	0.00027	0,000	18.29		0.00	0	30
R2040 On 02/02/2023 Bond Future	11.12	Call			310.00000	0.31000	73,930	16.09		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			2.10000	0.00210	0,090	17.91		0.00	0	50
R2040 On 02/02/2023 Bond Future	10.96	Call			96.91000	0.09691	8,620	15.80		0.00	0	30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040 On 02/02/2023 Bond Future	10.93	Put			2,313.50000	2.31350	2,688,640	15.75		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			5,952.57000	5.95257	5,507,350	18.23		0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			0.38000	0.00038	0,000	18.23		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			6,125.31000	6.12531	5,680,200	18.29		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			290.97000	0.29097	65,980	16.07		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			1,325.28000	1.32528	1,545,130	16.07		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			1,278.19000	1.27819	1,486,960	16.09		0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			467.70000	0.46770	152,720	16.22		0.00	0	56
R2040 On 02/02/2023 Bond Future	11.19	Put			975.28000	0.97528	1,105,140	16.22		0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			4,963.02000	4.96302	4,516,170	17.91		0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			0.00000	0.00000	0,000	15.11		0.00	0	36
R2040 On 02/02/2023 Bond Future	10.21	Put			7,331.90000	7.33190	7,776,740	15.11		0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			75.00000	0.07500	5,300	15.75		0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			2,132.86000	2.13286	2,489,410	15.80		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			272.82000	0.27282	58,750	16.05		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			1,373.34000	1.37334	1,604,110	16.05		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,192.80000	3.19280	2,909,710	17.65		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,708.60000	1.70860	1,509,620	16.82		0.00	0	36
R2040 On 04/05/2023 Bond Future	12.05	Put			1,549.95000	1.54995	1,640,230	18.75		0.00	0	66
R2040 On 04/05/2023 Bond Future	12.78	Call			8,917.56000	8.91756	8,501,320	19.98		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			704.44000	0.70444	741,920	19.98		0.00	0	36
R2040 On 04/05/2023 Bond Future	11.41	Call			3,158.53000	3.15853	2,876,980	17.63		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,981.74000	2.98174	3,153,910	17.63		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			8,793.98000	8.79398	9,167,650	15.95		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,952.46000	2.95246	3,123,090	17.65		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,227.40000	3.22740	2,942,770	17.67		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,923.60000	2.92360	3,092,690	17.67		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,280.69000	1.28069	1,115,080	16.54		0.00	0	46
R2040 On 04/05/2023 Bond Future	10.73	Put			5,610.19000	5.61019	5,898,300	16.54		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			2,782.54000	2.78254	2,944,070	17.76		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,643.66000	5.64366	5,280,220	18.75		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			4,741.29000	4.74129	4,996,030	16.82		0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			1,991.38000	1.99138	1,773,080	16.99		0.00	0	66
R2040 On 04/05/2023 Bond Future	11.03	Put			4,286.89000	4.28689	4,522,310	16.99		0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			461.72000	0.46172	381,670	15.95		0.00	0	36
R2040 On 04/05/2023 Bond Future	13.45	Call			12,014.18000	12.01418	11,575,010	20.76		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			317.02000	0.31702	331,570	20.76		0.00	0	46
R2040 On 04/05/2023 Bond Future	11.48	Call			3,402.52000	3.40252	3,110,330	17.76		0.00	0	46
R2040 On 03/08/2023 Bond Future	12.22	Call			6,921.57000	6.92157	6,578,190	19.34		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,574.95000	2.57495	2,694,290	19.34		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/08/2023 Bond Future	12.23	Call			6.96082000	6.96082	6,616,630	19.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,556.70000	2.55670	2,675,230	19.36		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,882.17000	6.88217	6,539,600	19.33		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,593.11000	2.59311	2,713,260	19.33		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,134.53000	5.13453	5,335,320	17.31		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,984.00000	4.98400	4,712,230	17.32		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,105.24000	5.10524	5,305,080	17.32		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			5,016.32000	5.01632	4,743,600	17.33		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,075.83000	5.07583	5,274,720	17.33		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,951.48000	4.95148	4,680,660	17.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			7,869.80000	7.86980	7,546,700	18.82		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,360.79000	4.36079	4,518,400	18.82		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			7,905.19000	7.90519	7,581,410	18.83		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,339.75000	4.33975	4,496,680	18.83		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			7,940.31000	7.94031	7,615,850	18.84		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,318.50000	4.31850	4,474,750	18.84		0.00	0	
Total R2040 Option										0.00	0	6,28
Total For R2040										1,011,681.84	12	232,95
R2044 On 02/02/2023 Bond Future			11.39639	79.21319	11.34255	79.56604		17.47		0.00	0	35,95
R2044 On 04/05/2023 Bond Future			11.50846	80.72608	11.45260	81.08615		18.58		0.00	0	54,55
R2044 On 03/08/2023 Bond Future			11.62010	77.92995	11.56215	78.29719		19.57		0.00	0	21,47
R2044 On 02/11/2023 Bond Future			11.73073	79.44501	11.67072	79.81925		18.47		0.00	0	
R2044 On 01/02/2024 Bond Future			11.84770	76.61533	11.78547	76.99672		19.17		0.00	0	
Total R2044 Future										0.00	0	112,02
R2044 On 02/02/2023 Bond Future	11.00	Put			2,385.22000	2.38522	2,667,350	16.98		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			2,674.04000	2.67404	2,276,610	18.49		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			67.27000	0.06727	22,690	18.49		0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.90	Call			3,552.25000	3.55225	3,181,310	18.80		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			21.66000	0.02166	3,570	18.80		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			4,145.60000	4.14560	3,784,160	19.01		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			9.47000	0.00947	0,880	19.01		0.00	0	4,00
R2044 On 02/02/2023 Bond Future	11.16	Call			260.87000	0.26087	63,310	17.29		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			1,476.92000	1.47692	1,632,210	17.29		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Call			335.74000	0.33574	98,280	17.37		0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			1,282.71000	1.28271	1,398,100	17.37		0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			2,389.88000	2.38988	1,981,000	18.39		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.70	Put			95.25000	0.09525	39,220	18.39		0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			172.39000	0.17239	30,290	17.18		0.00	0	1,70
R2044 On 02/02/2023 Bond Future	11.10	Put			1,794.88000	1.79488	2,005,630	17.18		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044 On 02/02/2023 Bond Future	11.14	Call			228.34000	0.22834	50,050	17.25	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			1,579.50000	1.57950	1,754,060	17.25	0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			244.23000	0.24423	56,370	17.27	0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	16.17	0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			7,380.13000	7.38013	7,732,980	16.17	0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Call			5.44000	0.00544	0,040	16.52	0.00	0	2,50
R2044 On 02/02/2023 Bond Future	10.75	Put			4,067.59000	4.06759	4,415,040	16.52	0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			77.78000	0.07778	7,060	16.98	0.00	0	2,50
R2044 On 02/02/2023 Bond Future	11.15	Put			1,527.79000	1.52779	1,692,780	17.27	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,082.72000	3.08272	2,852,680	18.91	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			3,229.18000	3.22918	3,359,210	18.91	0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,419.09000	1.41909	1,471,170	20.45	0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			3,015.46000	3.01546	2,787,920	18.88	0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,291.91000	3.29191	3,424,440	18.88	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,048.92000	3.04892	2,820,130	18.89	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,260.33000	3.26033	3,391,610	18.89	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,244.99000	4.24499	3,978,690	19.51	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,359.01000	2.35901	2,452,780	19.51	0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			5,247.15000	5.24715	4,957,750	19.98	0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			1,833.35000	1.83335	1,904,020	19.98	0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.25	Call			6,310.41000	6.31041	6,002,420	20.45	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,615.29000	6.61529	6,342,010	20.67	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,901.66000	2.90166	2,995,620	20.67	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,537.98000	6.53798	6,266,030	20.63	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,941.81000	2.94181	3,037,100	20.63	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,576.61000	6.57661	6,303,990	20.65	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,921.67000	2.92167	3,016,290	20.65	0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,538.52000	5.53852	5,695,990	18.55	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,872.12000	4.87212	4,654,590	18.57	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,507.04000	5.50704	5,663,750	18.57	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,807.87000	4.80787	4,591,870	18.54	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,569.88000	5.56988	5,728,120	18.54	0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,840.10000	4.84010	4,623,330	18.55	0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			7,592.25000	7.59225	7,335,200	19.83	0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,645.95000	4.64595	4,770,290	19.83	0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,627.15000	7.62715	7,369,540	19.84	0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,623.22000	4.62322	4,747,000	19.84	0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			7,557.39000	7.55739	7,300,890	19.82	0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,668.80000	4.66880	4,793,690	19.82	0.00	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 R2044 Option										0.00	0	24,65
Total For R2044										0.00	0	136,65
R2048 On 02/02/2023 Bond Future			11.27595	82.88765	11.20697	83.35794		17.23		0.00	0	54,45
R2048 On 04/05/2023 Bond Future			11.37943	80.01243	11.30794	80.49210		19.34		0.00	0	247,55
R2048 On 03/08/2023 Bond Future			11.48298	81.54735	11.40888	82.03654		19.32		0.00	0	
R2048 On 02/11/2023 Bond Future			11.58704	78.71362	11.51032	79.21218		19.19		0.00	0	
R2048 On 01/02/2024 Bond Future			11.69434	80.28697	11.61485	80.79509		17.91		0.00	0	13,00
Total R2048 Future										0.00	0	315,03
R2048 On 02/02/2023 Bond Future	10.40	Call			0.23000	0.00023	0,000	16.16		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			5,883.44000	5.88344	6,353,500	16.16		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			232.98000	0.23298	42,090	17.23		0.00	0	2,90
R2048 On 02/02/2023 Bond Future	11.00	Put			1,673.68000	1.67368	1,953,080	17.23		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			343.26000	0.34326	84,750	17.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			1,313.08000	1.31308	1,513,070	17.37		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			387.01000	0.38701	104,860	17.39		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			1,265.50000	1.26550	1,453,640	17.39		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			434.42000	0.43442	128,520	17.43		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			1,173.41000	1.17341	1,337,800	17.43		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			1,361.67000	1.36167	1,573,450	17.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.60	Call			2,695.48000	2.69548	2,179,820	18.44		0.00	0	2,90
R2048 On 02/02/2023 Bond Future	11.60	Put			79.58000	0.07958	34,210	18.44		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			3,296.10000	3.29610	2,798,150	18.64		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			38.63000	0.03863	10,970	18.64		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			364.69000	0.36469	94,390	17.37		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,333.52000	3.33352	3,034,600	19.51		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,117.78000	3.11778	3,298,530	19.51		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,369.67000	3.36967	3,069,120	19.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,086.84000	3.08684	3,265,960	19.53		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,297.54000	3.29754	3,000,260	19.49		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,148.98000	3.14898	3,331,370	19.49		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,184.08000	7.18408	6,824,650	20.68		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,881.04000	2.88104	3,010,800	20.68		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,224.40000	7.22440	6,864,120	20.69		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,861.30000	2.86130	2,990,210	20.69		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			7,264.77000	7.26477	6,903,650	20.71		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,841.70000	2.84170	2,969,770	20.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			5,196.48000	5.19648	4,908,910	19.16		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,395.06000	5.39506	5,606,050	19.16		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			5,230.35000	5.23035	4,941,770	19.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2048	On	02/11/2023	Bond Future	11.49	Put		5.36333000	5.36333	5,573,310	19.18	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		5,162.42000	5.16242	4,875,860	19.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,426.69000	5.42669	5,638,690	19.15	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		7,742.15000	7.74215	7,404,700	18.72	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,431.06000	4.43106	4,601,730	18.72	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		7,778.97000	7.77897	7,440,770	18.73	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,408.39000	4.40839	4,578,310	18.73	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		7,705.05000	7.70505	7,368,380	18.70	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,453.53000	4.45353	4,624,980	18.70	0.00	0	
Total R2048 Option											0.00	0	5,80
Total For R2048											0.00	0	320,83
R209	On	02/02/2023	Bond Future			10.97618	69.72812	10.91728	70.03731	15.25	0.00	0	11,62
R209	On	04/05/2023	Bond Future			11.08083	67.90869	11.01978	68.22413	16.95	0.00	0	18,75
R209	On	03/08/2023	Bond Future			11.18103	69.24336	11.11780	69.56514	16.90	0.00	0	1,68
R209	On	02/11/2023	Bond Future			11.28900	67.43961	11.22352	67.76752	16.66	0.00	0	5,72
R209	On	01/02/2024	Bond Future			11.40050	68.75582	11.33267	69.09002	16.36	0.00	0	
Total R209 Future											0.00	0	37,75
R209	On	02/02/2023	Bond Future	10.78	Call		261.78000	0.26178	71,700	15.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		990.13000	0.99013	1,109,240	15.30	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		278.51000	0.27851	79,890	15.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		953.43000	0.95343	1,064,000	15.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		295.96000	0.29596	88,800	15.34	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		917.52000	0.91752	1,019,550	15.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.50	Call		3,852.67000	3.85267	3,608,280	17.79	0.00	0	1,00
R209	On	04/05/2023	Bond Future	11.50	Put		1,425.85000	1.42585	1,496,900	17.79	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		7,549.87000	7.54987	7,252,740	19.46	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		447.91000	0.44791	466,220	19.46	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,577.97000	2.57797	2,373,250	17.10	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		6,078.12000	6.07812	6,320,690	15.57	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		1,187.80000	1.18780	1,055,260	16.17	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		3,958.47000	3.95847	4,141,370	16.17	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,328.32000	2.32832	2,133,710	16.95	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.00	Put		2,430.96000	2.43096	2,551,790	16.95	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.09	Put		2,215.33000	2.21533	2,326,050	17.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,606.48000	2.60648	2,400,660	17.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		2,192.41000	2.19241	2,302,030	17.12	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,635.12000	2.63512	2,428,210	17.14	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,169.69000	2.16969	2,278,220	17.14	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		492.23000	0.49223	419,360	15.57	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R209	On	03/08/2023	Bond Future	11.95	Call		5.92684000	5.92684	5,677,750	18.25	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,857.32000	1.85732	1,930,010	18.25	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		2,360.05000	2.36005	2,201,810	16.51	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,540.85000	4.54085	4,704,390	16.51	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,860.72000	5.86072	5,612,710	18.22	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,884.92000	1.88492	1,958,690	18.22	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,893.85000	5.89385	5,645,300	18.23	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,871.16000	1.87116	1,944,390	18.23	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		1,105.10000	1.10510	1,007,860	15.81	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,162.65000	7.16265	7,387,190	15.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		4,340.06000	4.34006	4,138,750	17.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,708.66000	3.70866	3,835,260	17.09	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		4,285.00000	4.28500	4,084,990	17.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,752.89000	3.75289	3,880,790	17.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		4,312.49000	4.31249	4,111,840	17.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,730.71000	3.73071	3,857,970	17.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,834.42000	6.83442	6,597,290	17.34	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,001.80000	3.00180	3,098,870	17.34	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,774.43000	6.77443	6,538,220	17.31	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,033.03000	3.03303	3,131,020	17.31	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,804.29000	6.80429	6,567,610	17.32	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,017.25000	3.01725	3,114,770	17.32	0.00	0	
Total R209 Option											0.00	0	28,80
Total For R209											0.00	0	66,60
R210	On	02/02/2023	Bond Future			222.75076	222.75076	222.80269	222.80269		0.00	0	1
R210	On	04/05/2023	Bond Future			223.97213	223.97213	224.02620	224.02620		0.00	0	30
R210	On	03/08/2023	Bond Future			228.42729	228.42729	228.48272	228.48272		0.00	0	30
R210	On	02/11/2023	Bond Future			229.76309	229.76309	229.81944	229.81944		0.00	0	
R210	On	01/02/2024	Bond Future			234.30173	234.30173	234.35882	234.35882		0.00	0	
Total R210 Future											0.00	0	80
Total For R210											0.00	0	80
R213	On	02/02/2023	Bond Future			10.12645	86.13907	10.08261	86.35053	11.22	0.00	0	20,00
R213	On	04/05/2023	Bond Future			10.22782	84.23294	10.18194	84.44889	12.34	0.00	0	33,20
R213	On	03/08/2023	Bond Future			10.32529	85.88835	10.27730	86.10861	11.39	0.00	0	
R213	On	02/11/2023	Bond Future			10.43829	84.00769	10.38807	84.23211	11.18	0.00	0	1,90
R213	On	01/02/2024	Bond Future			10.56149	85.64784	10.50884	85.87651	10.00	0.00	0	
Total R213 Future											0.00	0	55,20
R213	On	02/02/2023	Bond Future	9.16	Call		0.00000	0.00000	0,000	7.93	0.00	0	40
R213	On	02/02/2023	Bond Future	9.16	Put		4,612.91000	4.61291	4,824,370	7.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	02/02/2023	Bond Future	10.01	Call		341.66000	0.34166	139,470	11.25	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		0.00000	0.00000	0,000	16.05	0.00	0	9
R213	On	02/02/2023	Bond Future	10.35	Put		123.06000	0.12306	62,240	12.25	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call		884.05000	0.88405	603,110	11.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		271.46000	0.27146	201,980	11.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,731.90000	1.73190	1,474,120	12.47	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		74.78000	0.07478	28,460	12.47	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		9,476.29000	9.47629	9,264,830	16.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		693.41000	0.69341	702,680	11.25	0.00	0	4
R213	On	02/02/2023	Bond Future	10.22	Call		917.95000	0.91795	636,260	11.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		257.51000	0.25751	187,280	11.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		952.40000	0.95240	670,230	11.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		244.15000	0.24415	173,440	11.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,402.30000	1.40230	1,130,020	12.25	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		3,689.82000	3.68982	3,511,280	12.83	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		1,156.04000	1.15604	1,193,450	12.83	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		3,721.57000	3.72157	3,542,500	12.84	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		1,142.48000	1.14248	1,179,360	12.84	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		3,753.59000	3.75359	3,574,000	12.85	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		1,129.21000	1.12921	1,165,570	12.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		943.63000	0.94363	971,280	12.74	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		6,811.05000	6.81105	6,618,970	12.72	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		959.60000	0.95960	987,780	12.72	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		6,844.93000	6.84493	6,652,590	12.73	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		951.58000	0.95158	979,500	12.73	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		6,878.84000	6.87884	6,686,230	12.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		5,308.01000	5.30801	5,142,310	11.98	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,068.78000	2.06878	2,127,500	11.98	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		5,249.68000	5.24968	5,084,730	11.96	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,095.66000	2.09566	2,155,130	11.96	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		5,278.69000	5.27869	5,113,360	11.97	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,082.05000	2.08205	2,141,140	11.97	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,703.79000	1.70379	1,754,440	11.01	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		6,758.93000	6.75893	6,580,620	11.02	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,693.55000	1.69355	1,743,910	11.02	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		6,698.74000	6.69874	6,521,020	11.00	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,713.79000	1.71379	1,764,740	11.00	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		6,728.97000	6.72897	6,550,950	11.01	0.00	0	
Total R213 Option											0.00	0	3,25

Contract 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 R213											0.00	0	58,46	
R214	On	02/02/2023			11.25624	66.45803	11.18733	66.83329		17.03		0.00	0	68,06
R214	On	04/05/2023			11.35685	64.42967	11.28556	64.81247		19.05		0.00	0	22,96
R214	On	03/08/2023			11.45450	65.69590	11.38078	66.08629		19.04		0.00	0	2,96
R214	On	02/11/2023			11.56136	63.67607	11.48513	64.07392		18.91		0.00	0	
R214	On	01/02/2024			11.67434	64.91902	11.59543	65.32451		18.60		0.00	0	
Total R214 Future											0.00	0	93,96	
R214	On	02/02/2023		Call			0.00000	0.00000	0,000	21.16		0.00	0	
R214	On	02/02/2023		Put			33,166,71000	33,166,671	33,541,970	21.16		0.00	0	
R214	On	02/02/2023	10.30	Call			0.04000	0.00004	0,000	15.82		0.00	0	
R214	On	02/02/2023	11.80	Call			3,230,60000	3,230,600	2,845,970	18.63		0.00	0	
R214	On	02/02/2023	11.80	Put			11,03000	0,01103	1,660	18.63		0.00	0	
R214	On	02/02/2023	11.09	Call			360,89000	0,36089	110,140	17.21		0.00	0	
R214	On	02/02/2023	11.09	Put			896,78000	0,89678	1,021,290	17.21		0.00	0	
R214	On	02/02/2023	11.10	Call			381,53000	0,38153	121,350	17.23		0.00	0	
R214	On	02/02/2023	11.60	Call			2,249,67000	2,249,670	1,842,420	18.23		0.00	0	2,30
R214	On	02/02/2023	11.60	Put			52,69000	0,05269	20,700	18.23		0.00	0	
R214	On	02/02/2023	11.00	Call			208,12000	0,20812	41,270	17.03		0.00	0	
R214	On	02/02/2023	11.00	Put			1,245,76000	1,245,760	1,454,170	17.03		0.00	0	
R214	On	02/02/2023	11.07	Call			321,82000	0,32182	90,070	17.17		0.00	0	
R214	On	02/02/2023	10.90	Put			1,702,95000	1,702,950	1,988,290	16.84		0.00	0	
R214	On	02/02/2023	10.30	Put			5,153,70000	5,153,700	5,528,920	15.82		0.00	0	
R214	On	02/02/2023	10.90	Call			100,70000	0,10070	10,780	16.84		0.00	0	2,30
R214	On	02/02/2023	11.07	Put			968,69000	0,96869	1,112,200	17.17		0.00	0	
R214	On	02/02/2023	11.08	Call			340,98000	0,34098	99,720	17.19		0.00	0	
R214	On	02/02/2023	11.08	Put			932,33000	0,93233	1,066,330	17.19		0.00	0	
R214	On	02/02/2023	11.10	Put			862,04000	0,86204	977,120	17.23		0.00	0	
R214	On	04/05/2023	11.38	Call			2,821,91000	2,821,910	2,575,700	19.30		0.00	0	
R214	On	04/05/2023	11.38	Put			2,315,57000	2,315,570	2,452,160	19.30		0.00	0	
R214	On	04/05/2023	11.36	Call			2,762,64000	2,762,640	2,519,000	19.26		0.00	0	
R214	On	04/05/2023	11.36	Put			2,363,01000	2,363,010	2,502,170	19.26		0.00	0	
R214	On	04/05/2023	11.37	Call			2,792,21000	2,792,210	2,547,280	19.28		0.00	0	
R214	On	04/05/2023	11.37	Put			2,339,19000	2,339,190	2,477,060	19.28		0.00	0	
R214	On	03/08/2023	12.15	Put			2,124,96000	2,124,960	2,222,100	20.48		0.00	0	
R214	On	03/08/2023	12.16	Call			6,054,47000	6,054,470	5,760,560	20.49		0.00	0	
R214	On	03/08/2023	12.16	Put			2,110,02000	2,110,020	2,206,500	20.49		0.00	0	
R214	On	03/08/2023	12.14	Call			5,988,07000	5,988,070	5,695,480	20.46		0.00	0	
R214	On	03/08/2023	12.14	Put			2,140,01000	2,140,010	2,237,810	20.46		0.00	0	
R214	On	03/08/2023	12.15	Call			6,021,25000	6,021,250	5,728,000	20.48		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	02/11/2023	Bond Future	11.46	Call		4,223.71000	4.22371	3,993,390	19.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,355.72000	4.35572	4,523,250	19.20	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		4,250.94000	4.25094	4,019,820	19.21	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,330.36000	4.33036	4,497,090	19.21	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		4,196.34000	4.19634	3,966,810	19.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,381.00000	4.38100	4,549,320	19.18	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,730.07000	3.73007	3,865,380	19.38	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		6,477.40000	6.47740	6,206,620	19.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,711.57000	3.71157	3,846,280	19.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		6,507.11000	6.50711	6,235,750	19.41	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,693.15000	3.69315	3,827,280	19.41	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		6,447.72000	6.44772	6,177,540	19.38	0.00	0	
Total R214 Option											0.00	0	4,60
Total For R214											0.00	0	98,56
Total for Bond											127,149,195.30	1,445	2,014,40
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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										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	

Contract 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 R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

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/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 02/02/2023 GOVI			870.21300	870.21300	872.85200	872.85200			0.00	0	1
GOVI On 04/05/2023 GOVI			886.82400	886.82400	889.52700	889.52700		8,868,240.00		1	8
GOVI On 03/08/2023 GOVI			904.25000	904.25000	907.00900	907.00900		0.00		0	
GOVI On 02/11/2023 GOVI			921.84800	921.84800	924.65600	924.65600		0.00		0	
GOVI On 01/02/2024 GOVI			939.86400	939.86400	942.72200	942.72200		0.00		0	
Total GOVI Future								8,868,240.00		1	9
GOVI On 02/02/2023 GOVI	850.82	Call			220,320.00000	22.03200	193,930,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			220,220.00000	22.02200	193,830,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			220,120.00000	22.01200	193,730,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			366,570.00000	36.65700	339,540,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			366,470.00000	36.64700	339,440,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			366,670.00000	36.66700	339,640,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			697,990.00000	69.79900	670,400,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			697,890.00000	69.78900	670,300,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			697,790.00000	69.77900	670,200,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			388,560.00000	38.85600	360,480,000		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			388,460.00000	38.84600	360,380,000		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			388,360.00000	38.83600	360,280,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Call			627,320.00000	62.73200	598,740,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			627,220.00000	62.72200	598,640,000		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			627,420.00000	62.74200	598,840,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,868,240.00	1	93
Total for GOVI												8,868,240.00	1	93
AL37	On	02/02/2023	Index Future			872.88900	872.88900	873.38000	873.38000			0.00	0	
AL37	On	04/05/2023	Index Future			889.55200	889.55200	890.06600	890.06600			0.00	0	
AL37	On	03/08/2023	Index Future			907.03100	907.03100	907.55800	907.55800			0.00	0	
AL37	On	02/11/2023	Index Future			924.68400	924.68400	925.21600	925.21600			0.00	0	
AL37	On	01/02/2024	Index Future			942.75500	942.75500	943.29300	943.29300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	02/02/2023	Index Future			1,017.11300	1,017.11300	1,019.36800	1,019.36800			0.00	0	
AL7T	On	04/05/2023	Index Future			1,036.52900	1,036.52900	1,038.84300	1,038.84300			0.00	0	
AL7T	On	03/08/2023	Index Future			1,056.89600	1,056.89600	1,059.25900	1,059.25900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,077.46500	1,077.46500	1,079.86800	1,079.86800			0.00	0	
AL7T	On	01/02/2024	Index Future			1,098.52200	1,098.52200	1,100.96700	1,100.96700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	02/02/2023	Index Future			882.46300	882.46300	885.15700	885.15700			0.00	0	
ALBI	On	04/05/2023	Index Future			899.30900	899.30900	902.06700	902.06700			0.00	0	1
ALBI	On	03/08/2023	Index Future			916.98000	916.98000	919.79500	919.79500			0.00	0	
ALBI	On	02/11/2023	Index Future			934.82500	934.82500	937.69100	937.69100			0.00	0	
ALBI	On	01/02/2024	Index Future			953.09500	953.09500	956.01200	956.01200			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	02/02/2023	Index Future			324.46400	324.46400	323.62800	323.62800			0.00	0	1
IGOV	On	04/05/2023	Index Future			330.73900	330.73900	329.89100	329.89100			0.00	0	6
IGOV	On	03/08/2023	Index Future			337.31700	337.31700	336.45300	336.45300			0.00	0	
IGOV	On	02/11/2023	Index Future			343.95900	343.95900	343.07700	343.07700			0.00	0	
IGOV	On	01/02/2024	Index Future			350.75700	350.75700	349.85500	349.85500			0.00	0	
Total IGOV Future												0.00	0	80
Total For IGOV												0.00	0	80
Total for Index												0.00	0	92
JIBAR F	On	15/02/2023	Jibar Future			7.46500	92.53500	7.47500	92.52500			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			7.47500	92.52500	7.49000	92.51000			0.00	0	
JIBAR F	On	19/04/2023	Jibar Future			7.59000	92.41000	7.57500	92.42500			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			7.61000	92.39000	7.60000	92.40000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			7.61500	92.38500	7.59500	92.40500			0.00	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
JIBAR F On 19/07/2023		Jibar Future	7.57000	92.43000	7.51500	92.48500				0.00	0	
JIBAR F On 20/09/2023		Jibar Future	7.55000	92.45000	7.46000	92.54000				0.00	0	
JIBAR F On 20/12/2023		Jibar Future	7.30500	92.69500	7.26500	92.73500				0.00	0	
JIBAR F On 20/03/2024		Jibar Future	7.24500	92.75500	7.11500	92.88500				0.00	0	
JIBAR F On 19/06/2024		Jibar Future	7.02000	92.98000	6.97000	93.03000				0.00	0	
JIBAR F On 18/09/2024		Jibar Future	7.03000	92.97000	6.95500	93.04500				0.00	0	
JIBAR F On 18/12/2024		Jibar Future	7.03000	92.97000	6.97500	93.02500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										136,017,435.30	1,446	2,016,68
ABCPI3 On 07/12/2023		Spot Bond	5.05500	325.20767	5.05500	325.13037				0.00	0	395,000,00
Total ABCPI3 SPOT										0.00	0	395,000,00
Total For ABCPI3										0.00	0	395,000,00
ABF001 On 13/09/2026		Spot Bond			0.00000	101.18575				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.73176				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.18000	102.23375	9.18000	102.20855				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.38000	89.99643	11.38000	89.96906				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026		Spot Bond			0.00000	100.81094				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.58321				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	101.09388				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.35596				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.59328				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.20522				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.23958				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.84328				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.70352				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.33941				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.40751				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	102.01636				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.21384				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.29565				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.41398				0.00	0	
Total ABFN36 SPOT										0.00	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 ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.84697				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.25266				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.08583				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.69333				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.35003				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.35435				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.81343				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.37823				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.42047				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.67729				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.57981				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.83823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.61850				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.65365				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	101.79378				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.72479				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.29090				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.66016				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.71403				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.48423				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.83236				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.28286				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.87048				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.77896				0.00	0	239,700,00
Total ABJ01 SPOT										0.00	0	239,700,00
Total For ABJ01										0.00	0	239,700,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.40538				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.51313				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.86444				0.00	0	500,000,00
Total ABJ04 SPOT										0.00	0	500,000,00
Total For ABJ04										0.00	0	500,000,00
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.90105				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.90000	7.90000	7.90000	160.53561				0.00	0	227,400,00
Total ABKI04 SPOT										0.00	0	227,400,00
Total For ABKI04										0.00	0	227,400,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	65.32396	100.00000	65.17123				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	165.09804				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.62500	4.62500	4.62500	214.61839				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.11500	5.11500	5.11500	236.11735				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.18500	9.18500	9.18500	103.17399				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.09500	8.09500	8.09500	109.07443				0.00	0	
Total ABN79 SPOT										0.00	0	

Contract 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 ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.51000	106.92368	8.51000	106.89907			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.50500	110.62308	8.50500	110.59763			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.15500	104.52247	8.15500	104.49939			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.76000	103.60647	8.76000	103.58194		705,180,000,000.00		80,500,000	80,500,00
Total ABS7 SPOT								705,180,000,000.00		80,500,000	80,500,00
Total For ABS7								705,180,000,000.00		80,500,000	80,500,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	17.06317	100.00000	17.02499			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.70500	326.13128	4.70500	326.05683			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.97000	10.97000	10.97000	100.59682			0.00	0	178,200,00
Total ABX01 SPOT									0.00	0	178,200,00
Total For ABX01									0.00	0	178,200,00
ACL097 On 20/12/2025 Spot Bond					0.00000	101.14739			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.12416			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total ACL203 SPOT									0.00	0	
Total For ACL203									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	194.86688			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.08495			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.58848				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.74421				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.42656				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.38998				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.67674				0.00	0	19,684,70
Total AGL03 SPOT										0.00	0	19,684,70
Total For AGL03										0.00	0	19,684,70
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.29807				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	102.59932				0.00	1,030,000,000	515,000,00
Total AGRIA1 SPOT										0.00	1,030,000,000	515,000,00
Total For AGRIA1										0.00	1,030,000,000	515,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	102.82478				0.00	620,000,000	361,500,00
Total AGT01 SPOT										0.00	620,000,000	361,500,00
Total For AGT01										0.00	620,000,000	361,500,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.53820				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.79419				0.00	0	238,200,00
Total AGT03 SPOT										0.00	0	238,200,00
Total For AGT03										0.00	0	238,200,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.97714				0.00	0	99,100,00
Total AGT04 SPOT										0.00	0	99,100,00
Total For AGT04										0.00	0	99,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT05 On 16/11/2027 Spot Bond					0.00000	102.14120				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.31060				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.31798				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.39500	98.35338	8.39500	98.33103				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.32926				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.36681				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.41363				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.29082				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.61071				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.71000	104.49070	9.71000	104.46379				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.67510				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.66964				0.00	0	
Total AHF5B1 SPOT										0.00	0	

Contract 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 AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.74821				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.50783				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.04164				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.54187				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.66953				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.74808				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.29742				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.70408				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.77201				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.70880				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.67935				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.78734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.75004				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.83930				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.35621				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.57500	103.72006	8.57500	103.69619				0.00	0	660,000,00
Total AIR02 SPOT										0.00	0	660,000,00
Total For AIR02										0.00	0	660,000,00
AIR04 On 29/05/2024 Spot Bond			10.42500	100.21858	10.42500	100.19046				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.57500	94.12700	11.57500	94.09774				0.00	0	280,000,00
Total AIR05 SPOT										0.00	0	280,000,00
Total For AIR05										0.00	0	280,000,00
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.89706				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.96422				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.65009				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.80500	193.16234	6.80500	193.10738				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.87473				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.18362				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.18637				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.83137				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.84145				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.46500	250.67352	5.46500	250.61120				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.07500	217.39584	6.07500	217.33823				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.49500	206.11744	5.49500	206.06604				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.44000	115.18863	5.44000	115.15995				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.95160				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.20019				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.03037				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.80523				0.00	0	
Total ASN278 SPOT										0.00	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 ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.69535				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.66572				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.28559				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.86707				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.07797				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.67746				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	114.31993				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.60500	5.60500	5.60500	105.13657				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.15482				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.26164				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.79947				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.66181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.55000	113.69481	5.55000	113.66616				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.08955				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.44838				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.19343				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.06046				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	101.06046				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	101.57556				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	101.33433				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.18478				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN374 On 20/12/2024 Spot Bond					0.00000	101.58646				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 06/11/2023 Spot Bond					0.00000	100.69587				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2023 Spot Bond					0.00000	101.18902				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.18902				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.34502				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.07708				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.04878				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.16508				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.41060				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	103.83870				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.95918				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.97789				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.27263				0.00	0	
Total ASN458 SPOT										0.00	0	

Contract 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 ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.08612				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.35277				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.35493				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.17000	10.17000	10.17000	99.30756				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.43500	10.43500	10.43500	105.28803				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.04520				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.04992				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.63910				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.30440				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	122.50700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.22000	10.22000	10.22000	105.25466				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.59424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.12135				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.12135				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.04678				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.79000	98.54254	9.79000	98.51667				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.97000	98.40782	8.97000	98.38410				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.52000	97.27761	9.52000	97.25275				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.52000	97.27761	9.52000	97.25275				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.09500	101.43769	8.09500	101.41546				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.04500	101.42276	10.04500	101.39530				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			9.99500	101.42313	9.99500	101.39581				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.49500	100.98945	9.49500	100.96358				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53 On 31/01/2024 Spot Bond			9.49500	100.98945	9.49500	100.96358				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.75240				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.02425				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.13000	100.31642	10.13000	100.28990				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.22000	100.28728	10.22000	100.25966				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.08000	100.49130	10.08000	100.46400				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.98072				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.18821				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.46261				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	108.86205				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	99.71690				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.93637				0.00	0	
Total ASN587 SPOT										0.00	0	

Contract 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 ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			9.99500	99.33296	9.99500	99.30620				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.52684				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.37646				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.18389				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.19990				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.86244				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.09007				0.00	0	100,000,00
Total ASN607 SPOT										0.00	0	100,000,00
Total For ASN607										0.00	0	100,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	100.02748				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.84432				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.49992				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.07362				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.93870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	99.64745				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	101.03614				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 28/02/2024 Spot Bond					0.00000	101.86530				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	100.72343				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.15353				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.22986				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.59975				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	99.85768				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.37446				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.54254				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.80315				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 27/02/2023 Spot Bond					0.00000	101.66192				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.77598				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.72170				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.86549				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.19388				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.22870				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.86986				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.40346				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.80002				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.02405				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.02681				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.35458				0.00	0	
Total ASN694 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.02653				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.11257				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.11838				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.42392				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.79585				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.72128				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.87403				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.81097				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.48712				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.74769				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.31225				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.52098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.02619				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.74658				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.80884				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	101.08351				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.09514				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	98.35238				0.00	1,002,000,000	501,000,000
Total ASN747 SPOT										0.00	1,002,000,000	501,000,000
Total For ASN747										0.00	1,002,000,000	501,000,000
ASN747 On 31/10/2026 Spot Bond					0.00000	100.02499				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.27439				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.22339				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.22384	9.22384	9.22384	105.27925				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.48730				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79(On 31/01/2024 Spot Bond			9.93000	9.93000	9.93000	100.27799				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.02725				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.02488				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.02492				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	100.19170				0.00	374,000,000	187,000,000
Total ASN807 SPOT										0.00	374,000,000	187,000,000
Total For ASN807										0.00	374,000,000	187,000,000
ASN80(On 21/12/2026 Spot Bond					0.00000	100.98272				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	100.69998				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	100.71247				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.51768				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.95546				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	103.83743				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.54004				0.00	0	
Total ASN824 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.62438				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.62314				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.43076				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.38548				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.38548				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.02736				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.13753				0.00	0	100,000,00
Total ASN837 SPOT										0.00	0	100,000,00
Total For ASN837										0.00	0	100,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	100.20100				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.19979				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.19979				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.20583				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	115.52354				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/04/2023 Spot Bond			6.60000	6.60000	6.60000	100.26704				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/04/2023 Spot Bond			6.65000	6.65000	6.65000	100.26799				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/04/2023 Spot Bond			6.80000	6.80000	6.80000	100.27083				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.05434				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.05407				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.08360				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	101.10700				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.74665				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.33031				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.04995				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 25/04/2042 Spot Bond					0.00000	117.47671				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	107.21657				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.34719				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.34719				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.19331				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.22373				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.22373				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.78920				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.02254				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.23465				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.22304				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.00014				0.00	0	
Total ASN881 SPOT										0.00	0	

Contract 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 ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.40210				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.33968				0.00	0	30,000,00
Total ASN886 SPOT										0.00	0	30,000,00
Total For ASN886										0.00	0	30,000,00
ASN88: On 29/06/2028 Spot Bond					0.00000	100.90436				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.27508				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.67000	100.92774	10.67000	100.89876				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	101.21143				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.02360				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.07189				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.78089				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.81511				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.78089				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.74666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.76377				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.78944				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.76377				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.78944				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	101.29624				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.33221				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.17642				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	99.89163				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.78452				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.26375				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.02585				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN94(On 20/12/2027 Spot Bond					0.00000	101.18827				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.14527				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	101.10673				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.32177				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.07488				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.08360				0.00	0	500,000,00
Total ASN950 SPOT										0.00	0	500,000,00
Total For ASN950										0.00	0	500,000,00
ASN95(On 31/08/2027 Spot Bond					0.00000	101.74666				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	100.02738				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	101.24634				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	101.11603				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	101.04878				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	100.75005				0.00	0	
Total ASN960 SPOT										0.00	0	

Contract 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 ASN960									0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	69.30112			0.00	0	
Total ASN964 SPOT									0.00	0	
Total For ASN964									0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.22446			0.00	0	
Total ASN973 SPOT									0.00	0	
Total For ASN973									0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.20966			0.00	0	
Total ASN974 SPOT									0.00	0	
Total For ASN974									0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.72776			0.00	0	
Total ASN975 SPOT									0.00	0	
Total For ASN975									0.00	0	
ASN97: On 31/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	9,000,000.00
Total ASN977 SPOT									0.00	0	9,000,000.00
Total For ASN977									0.00	0	9,000,000.00
ASN97: On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000.00
Total ASN979 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000.00
Total For ASN979								10,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000.00
BAW29 On 22/02/2023 Spot Bond					0.00000	101.66699			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.68000	101.52749	6.68000	101.50916			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.22715			0.00	714,000,000	357,000.00
Total BAW34 SPOT									0.00	714,000,000	357,000.00
Total For BAW34									0.00	714,000,000	357,000.00
BAW36 On 18/02/2024 Spot Bond					0.00000	102.33509			0.00	0	600,000.00
Total BAW36 SPOT									0.00	0	600,000.00
Total For BAW36									0.00	0	600,000.00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.45087			0.00	0	
Total BAW37 SPOT									0.00	0	
Total For BAW37									0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.82533			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.69453				0.00	0	700,000,00
Total BAWGL1 SPOT										0.00	0	700,000,00
Total For BAWGL1										0.00	0	700,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	101.94192				0.00	0	500,000,00
Total BAWGL2 SPOT										0.00	0	500,000,00
Total For BAWGL2										0.00	0	500,000,00
BAYA72 On 31/03/2026 Spot Bond			11.42000	11.42000	11.42000	106.08178			1,806,644,000,000.00		158,200,000	79,100,00
Total BAYA72 SPOT									1,806,644,000,000.00		158,200,000	79,100,00
Total For BAYA72									1,806,644,000,000.00		158,200,000	79,100,00
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.22228				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA76 On 31/03/2023 Spot Bond					0.00000	100.94990				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.05907				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.38676				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.05836				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.94505				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.05235				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.98624				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8 On 30/06/2024 Spot Bond					0.00000	99.26838				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	101.04133				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.88749				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.90650				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.88696				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.69851				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	100.87930				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	100.08950				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.94617				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9 On 30/09/2023 Spot Bond					0.00000	100.94528				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9 On 30/09/2027 Spot Bond					0.00000	100.91822				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.04268				0.00	0	
Total BAYB13 SPOT										0.00	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 BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.19325				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.06249				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.04302				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	101.03546				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.04268				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.04302				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.08196				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.52500	8.52500	8.52500	100.66871				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	99.86542				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91774				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.65051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36563				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.55634				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.37266				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX42 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX42 SPOT										0.00	0	
Total For BDX42										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.01874				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.66771				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.99710				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.67554				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	172,500,000,000	172,500,000,000	
Total BDX48 SPOT									50,000,000,000,000.00	172,500,000,000	172,500,000,000	
Total For BDX48									50,000,000,000,000.00	172,500,000,000	172,500,000,000	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.84579				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.72108				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	102.06468				0.00	0	300,000,00
Total BID10 SPOT										0.00	0	300,000,00
Total For BID10										0.00	0	300,000,00
BID11 On 15/11/2023 Spot Bond			8.61500	102.79976	8.61500	102.77581				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.56331				0.00	0	510,000,00
Total BID13 SPOT										0.00	0	510,000,00
Total For BID13										0.00	0	510,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.36588				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.79209				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.81010				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.02666				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.51815				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.75400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.85400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	73.75200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.28700				0.00	0	
Total BNPP09 SPOT										0.00	0	

Contract 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 BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	52.52800				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.68535				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.52096				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.50973				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.59055				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.55623				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.95276				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.62715				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	99.80362				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.66882				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.66569				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.83804				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.06807				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	100.89868				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.87915				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.93031				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	99.89657				0.00	500,000,000	500,000,000
Total CBL30 SPOT										0.00	500,000,000	500,000,000
Total For CBL30										0.00	500,000,000	500,000,000
CBL31 On 21/11/2025 Spot Bond					0.00000	101.52573				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.02000	103.09109	8.02000	103.06913				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.32000	105.78283	8.32000	105.75914				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.87000	108.62099	8.87000	108.59495				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.91000	9.91000	9.91000	100.93986				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR42 On 03/08/2023 Spot Bond					0.00000	99.93763				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.97045				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.06739				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.25537				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.26717				0.00	0	10,618,90
Total CGR51 SPOT										0.00	0	10,618,90
Total For CGR51										0.00	0	10,618,90
CGR52 On 30/06/2025 Spot Bond					0.00000	101.01191				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.40487	4.77000	102.05500				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.40400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.10922				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.63000	104.87167	9.63000	104.84443				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.30906	8.70700	108.15300				0.00	0	
Total CLN365 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.84960				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.50521				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.51000	103.95017	10.51000	103.92077				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.88689	6.50000	107.63400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.73200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.33000	156.80452	6.33000	156.76175				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.44000	150.66404	8.44000	150.61448				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.27500	105.33050	9.27500	105.30413				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.71546				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.54634				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.22391				0.00	0	135,824,80
Total CLN504 SPOT										0.00	0	135,824,80
Total For CLN504										0.00	0	135,824,80
CLN510 On 15/03/2025 Spot Bond				100.00000	0.00000	101.23420				0.00	60,000,000	30,000,00

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 CLN516 SPOT										0.00	60,000,000	30,000,000
Total For CLN516										0.00	60,000,000	30,000,000
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	100.04951				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.79803				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	101.27084				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.60353				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond				100.00000	0.00000	101.25793				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.29065				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.19322				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.30421				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.12555				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.27084				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.13622				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN534 On 18/07/2025 Spot Bond					0.00000	100.34075				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.75000	101.70374	9.75000	101.67700				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.06058				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	99.67946				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.40200				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	161.04000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.30247				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.22000	106.85916	9.22000	106.83298				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.27000	105.00976	9.27000	104.98348				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.36000	104.18789	9.36000	104.16156				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.41000	9.41000	9.41000	326.27618				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

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 CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.89249				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.82426				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.63664				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.43218				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	128.81500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.69521				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			9.72000	103.11403	9.72000	103.29217				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.22000	104.52823	9.22000	104.50221				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.01669				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.67077				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.47872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.47213				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.70640				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.45000	103.49925	9.45000	103.47285				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.88903				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.70544				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.20843				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.20583				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.33112				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.73518				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.77663				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.23514				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2024 Spot Bond					0.00000	100.33414				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	101.78774				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.30457				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	104.59947				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.09739				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.94219				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.98271				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.75000	155.50217	4.75000	124.53196				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.90566				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.94803				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.61784				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			8.69000	8.69000	8.69000	102.49459				0.00	0	
Total CLN597 SPOT										0.00	0	

Contract 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 CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.70777				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.21780				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.09739				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.09739				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.69400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.27500	8.27500	8.27500	100.56177				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	99.88295				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	101.08386				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.88815				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.36573				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.63825				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			8.85000	102.49785	8.85000	102.47352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.19574				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.06423				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.39899				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.72466				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.09200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.50201				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.57194				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.04742				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.44664				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 20/12/2024 Spot Bond					0.00000	98.61900				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.84080				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	98.45731				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.55000	61.49153	12.55000	80.21781				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2024 Spot Bond					0.00000	101.86335				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.92000	103.37641	9.92000	103.34922				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.83491				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.83086				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.65635				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	101.95633				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	104.13416				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.61056				0.00	0	
Total CLN636 SPOT										0.00	0	

Contract 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 CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.82901				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2023 Spot Bond					0.00000	101.85932				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.94684				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.33672				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	101.61645				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.08423				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.18590				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.08542				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.94013				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	101.55827				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.82901				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.82901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.37500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.22325				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.89857				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.51837				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.79300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	125.80800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	152.18500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.73692				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.84335				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	102.08819				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	100.93105				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.26202				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.67608				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.96647				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.43911	5.45647	129.53961				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.45647	159.43911	5.45647	129.54045				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.99592				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	102.07445				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.05091				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.55121				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.74918				0.00	0	
Total CLN681 SPOT										0.00	0	

Contract 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 CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.33055				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.02152				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.03972				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	102.01924				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.16443				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	101.16422				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	103.35005				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	100.85350				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	101.06814				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	102.18710				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69: On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.59880				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69: On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.10506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.26001				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.46766				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.87652				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.14207				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.15409				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.11370				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.85472				0.00	400,000,000	200,000,000
Total CLN708 SPOT										0.00	400,000,000	200,000,000
Total For CLN708										0.00	400,000,000	200,000,000
CLN709 On 26/08/2025 Spot Bond					0.00000	101.05191				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.18999				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.43054				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.16853				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

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 12/02/2023 Spot Bond					0.00000	101.66229				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.05645				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.05645				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.05645				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	80.23820				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.16701				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	79.24484				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	79.56422				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.41986				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	80.26770				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.00081				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.00081				0.00	0	
Total CLN725 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.00081				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.01216				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.01216				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.01216				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	82.74154				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	83.76873				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	84.40034				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.06792				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.18085				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	93.68571				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.33880				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.60603				0.00	0	

Contract 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	120.29500				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	92.43179				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.80937				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.83365				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.02528				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.05500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.27280				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.80193				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.06808				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.02696				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				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	101.23621				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	100.67254				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75(On 31/07/2024 Spot Bond					0.00000	100.00000				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 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.02007				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75(On 31/01/2030 Spot Bond					0.00000	98.41767				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75(On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75(On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										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	
CLN75(On 20/06/2026 Spot Bond					0.00000	100.74714				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76(On 20/06/2026 Spot Bond					0.00000	100.71180				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	100.14960				0.00	0	
Total CLN761 SPOT										0.00	0	

Contract 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 CLN761										0.00	0	
CLN76: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76: On 12/02/2025 Spot Bond					0.00000	101.83610				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.15697				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.14544				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.02007				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: 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	
CLN76: On 23/09/2026 Spot Bond					0.00000	101.06100				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.52655				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond					0.00000	107.56722				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.73969				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.45995				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.74595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.02781				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			7.45000	7.45000	7.45000	98.31417				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.66102				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.90065				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.02449				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.02462				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.79180				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.02527				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.02555				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.78920				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.78920				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN786 On 21/12/2027 Spot Bond					0.00000	100.97704				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.78920				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.89630				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	109.72897				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.02723				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	102.32500				0.00	0	95,000,00
Total CLN791 SPOT										0.00	0	95,000,00
Total For CLN791										0.00	0	95,000,00
CLN792 On 31/01/2025 Spot Bond					0.00000	100.02723				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.92445				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.02723				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.02723				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.78926				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.02723				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.02736				0.00	0	
Total CLN798 SPOT										0.00	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 CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.02708				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.02708				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.75514				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.49012				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.02470				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.31659				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.02733				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.76383				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.02552				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.00546				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			8.52500	100.69179	8.52500	100.66871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81(On 26/08/2025 Spot Bond					0.00000	101.01103				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811On 21/07/2025 Spot Bond					0.00000	100.22485				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81(On 31/01/2025 Spot Bond					0.00000	100.02723				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81(On 31/07/2025 Spot Bond					0.00000	100.02743				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81(On 31/01/2027 Spot Bond					0.00000	100.02733				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81(On 31/01/2030 Spot Bond					0.00000	100.02451				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81(On 31/01/2025 Spot Bond					0.00000	100.02723				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82(On 31/07/2025 Spot Bond					0.00000	100.02743				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82(On 31/05/2025 Spot Bond					0.00000	100.78927				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82(On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82(On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN824 On 31/07/2025 Spot Bond					0.00000	100.02743				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.02743				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.02712				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.02743				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	90.79083				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.02723				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	107.00225				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.45025				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.02712				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			8.87500	8.87500	8.87500	104.03440				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.74652				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.74665				0.00	0	
Total CLN835 SPOT										0.00	0	

Contract 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 CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.74666				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.74655				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.78926				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.07546				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.71025				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	96.29100				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	95.73100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	95.57300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.37604				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.71341				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.72139				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.78927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.78926				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.78890				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.02919				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.07715				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.08360				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.13243				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.20562				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.22885				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.12038				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	99.77324				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	86.62484				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN86(On 31/07/2025 Spot Bond					0.00000	100.02743				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.14173				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.07197				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86(On 09/03/2028 Spot Bond					0.00000	101.35156				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	111.33244				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	101.62700				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86(On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	103.19300				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86(On 31/01/2025 Spot Bond					0.00000	100.02998				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86(On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.42414				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86(On 15/07/2029 Spot Bond					0.00000	100.02414				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	100.02426				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	100.02413				0.00	0	
Total CLN871 SPOT										0.00	0	

Contract 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 CLN871										0.00	0	
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.90493				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.74652				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	101.10104				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.06748				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	100.06748				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	100.16026				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	100.02394				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	100.70777				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	100.70385				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	83.23726				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	100.02386				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	82.00604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	80.80134				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	80.80134				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	80.62288				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	80.77155				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.65000	5.65000	5.65000	124.57944				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.19988				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	101.13946				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.02743				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.10905				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN895 On 31/08/2025 Spot Bond					0.00000	101.74652				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.78920				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.67251				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.86553				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.37429				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			10.90500	10.90500	10.90500	105.83322				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	101.45200				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.30500	10.30500	10.30500	104.72813				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.38323				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.27523				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.19175				0.00	0	
Total CLN906 SPOT										0.00	0	

Contract 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 CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.49906				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.51500				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	103.13900				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.34004				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	99.81324				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.02696				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.24500	102.56163	10.24500	102.53381				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.51000	103.93010	10.51000	103.90086				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.33500	100.10058	11.33500	100.07027				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.71000	102.91235	9.71000	102.88541				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.28000	95.59944	12.28000	95.56814				0.00	0	

Contract 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			10.87000	95.90692	10.87000	95.87903				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.59430				0.00	500,000,000	1,010,000,000
Total DSY02 SPOT										0.00	500,000,000	1,010,000,000
Total For DSY02										0.00	500,000,000	1,010,000,000
DSY03 On 21/11/2024 Spot Bond			9.62000	9.62000	9.62000	103.41046				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.47600				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.81758				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.43169				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.63021				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.82471				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.77781				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.08559				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.10674				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV23 On 27/02/2023 Spot Bond			7.37500	104.47227	7.37500	104.45128			0.00	0	105,300,00
Total DV23 SPOT									0.00	0	105,300,00
Total For DV23									0.00	0	105,300,00
DV23/R On 27/02/2023 Spot Bond			100.00000	98.26923	100.00000	98.01791			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	98.26923	100.00000	98.01791			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			9.79500	104.31263	9.79500	104.28554		391,800,000,000.00		40,000,000	20,000,00
Total DV24 SPOT								391,800,000,000.00		40,000,000	20,000,00
Total For DV24								391,800,000,000.00		40,000,000	20,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	104.41453	9.69000	104.38769			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.41453	9.69000	104.38769			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			9.82000	98.68642	9.82000	98.66072			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			10.97500	100.80740	10.97500	100.77813			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	104.60093	10.10000	104.57293			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.60093	10.10000	104.57293			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.76590			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.77833			0.00	0	167,400,00
Total DVF25 SPOT									0.00	0	167,400,00
Total For DVF25									0.00	0	167,400,00
DVF26 On 02/04/2026 Spot Bond					0.00000	100.84358			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.74083			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.71325				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.55571				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.79949				0.00	0	27,200,000,00
Total DVFB26 SPOT										0.00	0	27,200,000,00
Total For DVFB26										0.00	0	27,200,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.93228				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.02330				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.37013				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.07289				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.49262				0.00	1,821,600,000	910,800,00
Total DVFC26 SPOT										0.00	1,821,600,000	910,800,00
Total For DVFC26										0.00	1,821,600,000	910,800,00
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.31862				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.18500	104.64677	9.18500	104.62082				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.72500	117.52463	5.72500	117.49449				0.00	0	
Total ECN32 SPOT										0.00	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 ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.54000	101.45449	5.54000	101.42897			277,000,000,000,000.00	50,000,000,000	200,000,000,000
Total EL037 SPOT									7,000,000,000,000.00	50,000,000,000	200,000,000,000
Total For EL037									7,000,000,000,000.00	50,000,000,000	200,000,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	148.63190	2.25000	148.60777			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.93500	155.49214	4.93500	155.45555			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			4.85000	140.63548	4.85000	140.60272			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.85500	134.94159	4.85500	134.91012			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			5.54500	119.27976	5.54500	119.24985			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.41000	105.20663	5.41000	105.18052			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	148.63190	2.25000	148.60777			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	178.65829			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	175.76248			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	164.54813			0.00	0	
Total ELN004 SPOT									0.00	0	
Total For ELN004									0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	136.79123			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	135.84768				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	132.38664				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	123.07795				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	118.50646				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	120.39293				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	99.72165				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	109.77240				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	106.86559				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	109.89063				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.23964				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	108.17122				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EMM03 On 04/05/2024 Spot Bond			9.93000	102.60620	9.93000	102.57874			0.00	0	
Total EMM03 SPOT									0.00	0	
Total For EMM03									0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.97500	11.97500	11.97500	95.64981			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.02500	12.02500	12.02500	99.72726			0.00	0	666,666,60
Total EMM05 SPOT									0.00	0	666,666,60
Total For EMM05									0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.02000	10.02000	10.02000	101.35327		801,600,000,000.00		80,000,000	
Total EMM06 SPOT								801,600,000,000.00		80,000,000	
Total For EMM06								801,600,000,000.00		80,000,000	
EMM07 On 10/07/2027 Spot Bond			10.02000	10.02000	10.02000	101.64004		901,800,000,000.00		90,000,000	
Total EMM07 SPOT								901,800,000,000.00		90,000,000	
Total For EMM07								901,800,000,000.00		90,000,000	
EMM07 On 17/07/2032 Spot Bond			12.04000	12.04000	12.04000	97.97534		0.00		0	
Total EMM07P SPOT								0.00		0	
Total For EMM07P								0.00		0	
EMM08 On 18/06/2030 Spot Bond			11.15000	11.15000	11.15000	99.89642		0.00		0	
Total EMM08P SPOT								0.00		0	
Total For EMM08P								0.00		0	
EMM09 On 18/06/2032 Spot Bond			14.54000	14.54000	14.54000	92.74457		0.00		0	
Total EMM09P SPOT								0.00		0	
Total For EMM09P								0.00		0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.64908		0.00		0	
Total EPF015 SPOT								0.00		0	
Total For EPF015								0.00		0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.33814		0.00		0	
Total EPF017 SPOT								0.00		0	
Total For EPF017								0.00		0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.40163		0.00		0	
Total EPF018 SPOT								0.00		0	
Total For EPF018								0.00		0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.54446		0.00		0	
Total EPF021 SPOT								0.00		0	

Contract 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 EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	102.44514				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.39124				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	101.62098				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	101.23612				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	99.78370				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.14154				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	99.79344				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.91699				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.87990				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.96762				0.00	200,000,000	100,000,000
Total EQT005 SPOT										0.00	200,000,000	100,000,000
Total For EQT005										0.00	200,000,000	100,000,000
EQT00 On 30/10/2023 Spot Bond					0.00000	100.04859				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.98114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.53318				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	101.91222				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	99.73105				0.00	0	5,000,00
Total EQT011 SPOT										0.00	0	5,000,00
Total For EQT011										0.00	0	5,000,00
EQT011 On 11/11/2025 Spot Bond					0.00000	99.71894				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	99.71478				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.75178				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.81418				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.78288				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.84530				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.78316				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.75135				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.77269				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.94000	99.68798	8.94000	99.66404				0.00	0	7,641,784,96
Total ES26 SPOT										0.00	0	7,641,784,96
Total For ES26										0.00	0	7,641,784,96
ES26/R On 02/04/2026 Spot Bond			7.85000	102.63602	7.85000	102.61432				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.84000	77.03906	11.78000	77.30681				0.00	0	83,048,497,36
Total ES33 SPOT										0.00	0	83,048,497,36
Total For ES33										0.00	0	83,048,497,36
ES33/R On 15/09/2033 Spot Bond			7.50000	102.88842	7.50000	102.86749				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.27000	74.69175	12.20000	75.06392			3,681,000,000,000.00		300,000,000	222,289,96
Total ES42 SPOT									3,681,000,000,000.00		300,000,000	222,289,96
Total For ES42									3,681,000,000,000.00		300,000,000	222,289,96
ES42/R On 25/04/2042 Spot Bond			8.50000	102.31326	8.50000	102.28986				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.03000	11.03000	11.03000	101.31028				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.87000	13.87000	13.87000	95.19629				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.18212				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.79447				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.04860				0.00	0	
Total FIFB18 SPOT										0.00	0	

Contract 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 FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.04993				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.63009				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.01697				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.57804				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.60893				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.68646				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.70586				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.69055				0.00	520,000,000	590,000,000
Total FRB24 SPOT										0.00	520,000,000	590,000,000
Total For FRB24										0.00	520,000,000	590,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.79351				0.00	0	412,900,000
Total FRB25 SPOT										0.00	0	412,900,000
Total For FRB25										0.00	0	412,900,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.41290				0.00	0	520,000,000
Total FRB26 SPOT										0.00	0	520,000,000
Total For FRB26										0.00	0	520,000,000
FRB27 On 03/06/2026 Spot Bond			8.60000	106.20733	8.60000	106.18276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.67772				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.97669				0.00	0	200,000,00
Total FRB29 SPOT										0.00	0	200,000,00
Total For FRB29										0.00	0	200,000,00
FRB30 On 19/04/2026 Spot Bond			8.52000	101.34785	8.52000	101.32463				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.29307				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.86864				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.88274				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.95659				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.67500	326.21064	4.67500	326.13644				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	165.01831				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.54500	215.47345	4.54500	215.42518				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	114.67399				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI33 On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	229.74924				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.53000	98.86680	5.53000	98.84207				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.50000	98.19952	5.50000	98.17491				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.43368	8.43368	8.43368	86.76453				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.41014	8.41014	8.41014	85.97576				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.93000	4.93000	4.93000	161.01613				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.63217				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.77755				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			10.53400	10.53400	10.53400	10.53400				0.00	0	
Total FRC272 SPOT										0.00	0	

Contract 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 FRC272										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.15359				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.45500	6.45500	6.45500	124.82744				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.31997				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 27/02/2023 Spot Bond			6.28500	6.28500	6.28500	122.54152				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.83295				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.85453				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.49798				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	100.47617				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.39661				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.78108				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.59444				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.54244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306: On 31/05/2024 Spot Bond					0.00000	102.51384				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	101.04300				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	101.13951				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	101.21164				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	102.72523				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	101.25748				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.02502				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	101.13021				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	101.21136				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	101.31450				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323: On 20/06/2026 Spot Bond					0.00000	101.14743				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32! On 02/04/2024 Spot Bond					0.00000	100.67643				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32! On 06/11/2023 Spot Bond					0.00000	101.90402				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33! On 31/05/2024 Spot Bond					0.00000	101.92464				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33! On 25/04/2023 Spot Bond					0.00000	100.57761				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33! On 07/12/2023 Spot Bond					0.00000	101.52495				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34! On 20/02/2024 Spot Bond					0.00000	101.80698				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34! On 20/12/2024 Spot Bond					0.00000	101.36013				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34! On 21/12/2027 Spot Bond					0.00000	101.04523				0.00	0	100,000,0€
Total FRC343 SPOT										0.00	0	100,000,0€
Total For FRC343										0.00	0	100,000,0€
FRC34! On 20/12/2025 Spot Bond					0.00000	101.27158				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34! On 27/03/2024 Spot Bond					0.00000	101.44149				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34! On 31/07/2023 Spot Bond					0.00000	100.18473				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34! On 31/07/2023 Spot Bond					0.00000	100.05024				0.00	0	
Total FRC349 SPOT										0.00	0	

Contract 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 FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.07723				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.66122				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.07566				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.15038				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.07905				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.07304				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.07230				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.11023				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.02551				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.79337				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.88227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.20393				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.54430				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	96.26217				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.73998				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	95.04626				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	95.20095				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.17402				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.17345				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	96.62416				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.24213				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	93.36934				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 20/06/2026 Spot Bond					0.00000	93.21465				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.06844				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.14485				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.15910				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.68772				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.68772				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.66578				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.66578				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.63439				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.02749				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.17854				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.45685				0.00	0	
Total FRC392 SPOT										0.00	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 FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	102.08834				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.96442				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.02746				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.20491				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			13.79000	13.79000	13.79000	99.89355				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.21659				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.23087				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.34878				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.24500	10.24500	10.24500	101.18238				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.46652				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.35914				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.49000	12.49000	12.49000	103.84070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			10.24000	10.24000	10.24000	103.13496				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.74352				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.50677				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	101.24223				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			10.68000	10.68000	10.68000	105.06218				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.02749				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.02940				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.89990				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.03019				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.89057				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.83260				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	

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 20/06/2027 Spot Bond					0.00000	103.59255				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41(On 30/04/2025 Spot Bond					0.00000	100.02940				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	101.89314				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	100.02998				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42(On 30/04/2026 Spot Bond					0.00000	100.02749				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.07715				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.09599				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.09599				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42(On 31/08/2025 Spot Bond					0.00000	101.78127				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42(On 31/07/2025 Spot Bond					0.00000	100.02740				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42(On 30/09/2027 Spot Bond					0.00000	100.89990				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42(On 30/09/2026 Spot Bond					0.00000	100.94435				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 21/06/2027 Spot Bond					0.00000	101.16336				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.02756				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.02921				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.74671				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.02743				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.74671				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.83229				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.62752				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.18240				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.13000	9.13000	9.13000	104.45397				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.32552				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.34183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/07/2025 Spot Bond					0.00000	100.02941				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.76383				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.76383				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	101.22311				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	101.12361				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	100.05047				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.74671				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	101.36421				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.20303				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	101.21475				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45 On 20/12/2030 Spot Bond					0.00000	101.14822				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	

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 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000
Total FRC451 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For FRC451									10,000,000,000,000.00	5,000,000,000	5,000,000,000
FRI33 On 28/02/2033 Spot Bond			5.10000	109.89138	5.10000	109.86504			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.29000	117.26329	5.29000	117.23457			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.40139			0.00	1,113,853,000	556,926,500
Total FRJ23 SPOT									0.00	1,113,853,000	556,926,500
Total For FRJ23									0.00	1,113,853,000	556,926,500
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.14436			0.00	0	520,000,000
Total FRJ24 SPOT									0.00	0	520,000,000
Total For FRJ24									0.00	0	520,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.06543			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.85932			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.24531			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.25817			0.00	0	
Total FRJ27S SPOT									0.00	0	
Total For FRJ27S									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.89539			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.40004			0.00	500,000,000	250,000,000
Total FRJ29 SPOT									0.00	500,000,000	250,000,000
Total For FRJ29									0.00	500,000,000	250,000,000
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.21575			0.00	0	
Total FRJ29S SPOT									0.00	0	

Contract 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 FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.96896				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.83800	4.83800	4.83800	105.88218				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.26000	5.26000	5.26000	117.65478				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.96888				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.40000	115.73759	5.40000	115.70890				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.44500	229.50810	5.44500	229.45115				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.72000	111.43111	5.72000	111.40254				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.44500	5.44500	5.44500	229.45115				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.83000	161.36307	4.83000	161.32557				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.41392	3.70500	114.39080				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.34000	116.56685	5.34000	116.53816				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.56500	227.13999	5.56500	227.08289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.61500	226.16187	5.61500	226.10473				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.01000	163.92595	4.01000	163.89149				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.64500	225.57742	5.64500	225.52026				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.54000	113.82965	5.54000	113.80101				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.98500	211.08043	4.98500	211.03067				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.29000	104.22290	6.29000	104.19458				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.19500	209.02032	5.19500	208.96985				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.25500	208.43597	5.25500	208.38532				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.15500	215.91318	6.15500	215.85550				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.24000	104.83246	6.24000	104.80411				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.54000	5.54000	5.54000	113.80101				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.62000	112.75615	5.62000	112.72753				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.06500	210.29287	5.06500	210.24283				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.92500	220.20886	5.92500	220.15140				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.19500	209.02032	5.19500	208.96985				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.19500	209.02032	5.19500	208.96985				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.59600	214.95889	4.59600	214.91044				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.78000	161.51788	4.78000	161.48057				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.54500	205.63819	5.54500	205.58663				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.58500	205.25571	5.58500	205.20400				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.75000	161.61088	4.75000	161.57366				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.06000	210.34199	5.06000	210.29197				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.59500	5.59500	5.59500	205.10849				0.00	0	
Total FRS153 SPOT										0.00	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 FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.38632				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	101.16082				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.90256				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	180.29665				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	148.03713				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	194.55326				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	219.65512				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	99.88628				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	99.87629				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.83513				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	101.61251				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.37896				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.67306				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.97892				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.04523				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22{ On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23{ On 14/08/2027 Spot Bond					0.00000	101.88875				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23{ On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23{ On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23{ On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23{ On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23{ On 31/03/2032 Spot Bond					0.00000	132.03388				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23{ On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23{ On 13/10/2023 Spot Bond					0.00000	108.34185				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24{ On 31/03/2032 Spot Bond					0.00000	106.16652				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24{ On 12/12/2025 Spot Bond					0.00000	76.79834				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24{ On 09/12/2023 Spot Bond					0.00000	101.86191				0.00	0	
Total FRS243 SPOT										0.00	0	

Contract 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 FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	114.52753				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.42756				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.59075				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.42183				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	117.65279				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.14430				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.81937				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.88912				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	119.93289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.89364				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	100.89001				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.04467				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.30395				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.22234				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.92657				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.91500	9.91500	9.91500	101.81616				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.91500	9.91500	9.91500	101.81616				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.15660				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 13/11/2023 Spot Bond					0.00000	98.77255				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.05900	11.05900	11.05900	92.13060				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.89671				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	105.49520				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	108.78109				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.79205				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	

Contract 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 FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.63164				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.02749				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.34611				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	110.49041				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.02000	9.02000	9.02000	104.81278				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.13052				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	106.43883				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.01257				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.19394				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.31500	4.31500	4.31500	327.09417				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.69500	328.82038	3.69500	328.75425				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.05500	4.05500	4.05500	327.78868				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.87898				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.24000	107.53262	5.24000	107.50643				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.93500	66.96090	4.93500	112.95268				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	164.23960				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	163.35531				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.11500	5.11500	5.11500	324.97199				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.45500	7.45500	7.45500	103.30530				0.00	0	25,000,000.00
Total FRX23 SPOT										0.00	0	25,000,000.00
Total For FRX23										0.00	0	25,000,000.00
FRX24 On 10/12/2024 Spot Bond			8.06000	106.11543	8.06000	106.09240				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX25 On 26/07/2025 Spot Bond			8.24000	103.51133	8.24000	103.48823				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.57000	106.08382	8.57000	106.05937				0.00	0	46,139,50
Total FRX26 SPOT										0.00	0	46,139,50
Total For FRX26										0.00	0	46,139,50
FRX27 On 07/03/2027 Spot Bond			8.52000	109.81852	8.52000	109.79321				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.30000	103.65114	9.30000	103.62512				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.80500	99.77883	9.80500	99.75245				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.19000	100.51899	10.19000	100.49184				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.14000	105.81715	10.14000	105.78840				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.67500	73.47157	11.67500	73.44867				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.63968				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.54997				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.50081				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.53421				0.00	0	
Total FS7A3 SPOT										0.00	0	

Contract 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 FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.54403				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.25168				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	100.25652				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.38429				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.87737				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.60553				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.66479				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.07187				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.62000	117.42532	4.62000	117.39877				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.39842				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.75400	103.91782	8.75400	103.89336				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.85068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.03000	106.28413	7.03000	106.26397				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.07249				0.00	0	13,800,00
Total GRT23 SPOT										0.00	0	13,800,00
Total For GRT23										0.00	0	13,800,00
GRT24 On 09/03/2023 Spot Bond					0.00000	101.29608				0.00	2,000,000,000	2,000,000,00
Total GRT24G SPOT										0.00	2,000,000,000	2,000,000,00
Total For GRT24G										0.00	2,000,000,000	2,000,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	102.04464				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.92777				0.00	0	466,000,00
Total GRT26G SPOT										0.00	0	466,000,00
Total For GRT26G										0.00	0	466,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	100.81042				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.20760				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.73614				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.51964				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.37427				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.86960				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	101.12144				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.85216				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.67796				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.02363				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.77498				0.00	0	50,000,00
Total GRT41 SPOT										0.00	0	50,000,00
Total For GRT41										0.00	0	50,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	102.07734				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.26443				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.64919				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.47676				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.27917				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.60533				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.17777				0.00	0	
Total GRT51G SPOT										0.00	0	

Contract 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 GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.23079				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	99.84987				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.58973				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.81226				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.65000	8.65000	8.65000	101.54554				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.78926				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.61954				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	110.67500				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T26 On 30/03/2023 Spot Bond					0.00000	100.69334				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.04967				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.40036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.82861				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.96079				0.00	0	163,000,00
Total HILB09 SPOT										0.00	0	163,000,00
Total For HILB09										0.00	0	163,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.27456				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.81740				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.29197				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	99.98212				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	99.80806				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.97500	325.41838	4.97500	325.34176				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.10500	5.10500	5.10500	326.16937				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.15000	105.55174	10.15000	105.52334				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.25000	77.72517	5.25000	111.15032				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
HWAY3 On 31/07/2034 Spot Bond			11.67500	84.91540	11.67500	84.88879				0.00	0	72,857,875,70
Total HWAY34 SPOT										0.00	0	72,857,875,70
Total For HWAY34										0.00	0	72,857,875,70
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.29965	100.00000	9.27885				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.75000	83.88213	11.75000	83.85568				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.29514	100.00000	9.27434				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.30000	166.18669	3.33000	166.05851			773,520,001,320,000.00	234,400,000,400	682,767,609,30	
Total I2025 SPOT									773,520,001,320,000.00	234,400,000,400	682,767,609,30	
Total For I2025									773,520,001,320,000.00	234,400,000,400	682,767,609,30	
I2029 On 31/03/2029 Spot Bond			4.16100	120.39379	4.15000	120.44304			327,217,722,850,800.00	78,639,202,800	222,110,843,50	
Total I2029 SPOT									327,217,722,850,800.00	78,639,202,800	222,110,843,50	
Total For I2029									327,217,722,850,800.00	78,639,202,800	222,110,843,50	
I2033 On 28/02/2033 Spot Bond			4.57500	115.06533	4.60000	114.78679			716,682,474,525,000.00	156,651,907,000	392,460,904,50	
Total I2033 SPOT									716,682,474,525,000.00	156,651,907,000	392,460,904,50	
Total For I2033									716,682,474,525,000.00	156,651,907,000	392,460,904,50	
I2038 On 31/01/2038 Spot Bond			4.49500	129.02365	4.64000	126.75000			433,247,047,324,000.00	96,384,215,200	557,187,610,20	
Total I2038 SPOT									433,247,047,324,000.00	96,384,215,200	557,187,610,20	
Total For I2038									433,247,047,324,000.00	96,384,215,200	557,187,610,20	
I2046 On 31/03/2046 Spot Bond			4.63000	113.69987	4.63000	113.67413			452,263,436,514,000.00	97,681,087,800	554,717,366,00	
Total I2046 SPOT									452,263,436,514,000.00	97,681,087,800	554,717,366,00	
Total For I2046									452,263,436,514,000.00	97,681,087,800	554,717,366,00	
I2050 On 31/12/2050 Spot Bond			4.66000	113.54051	4.65000	113.71620			181,213,918,997,460.00	38,887,107,081	443,988,648,10	
Total I2050 SPOT									181,213,918,997,460.00	38,887,107,081	443,988,648,10	
Total For I2050									181,213,918,997,460.00	38,887,107,081	443,988,648,10	
IBG01 On 07/02/2025 Spot Bond					0.00000	99.73616				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.49233				0.00	0	
Total IBG02 SPOT										0.00	0	

Contract 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 IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.77500	325.94621	4.77500	325.87121				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.70214				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.80131				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.78115				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.40601				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.59947				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.64079				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.01978				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.94402				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.50966				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.05467				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.70768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.48891				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.52591				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.48513				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.77964				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.82686				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	103.71079				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.41467				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.42374				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.76247				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.72329				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.28499				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL178 On 19/07/2026 Spot Bond					0.00000	100.04734				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.54902				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.76396				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.09599				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.82726				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.51455				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.82873				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.90549				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.23575				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.91625				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.71583				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.42038				0.00	0	
Total IBL203 SPOT										0.00	0	

Contract 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 IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.37644				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.33250				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.02420				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.62492				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			7.05000	7.05000	7.05000	101.17167				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			7.05000	7.05000	7.05000	101.16964				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			7.05000	7.05000	7.05000	101.17711				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			7.05000	7.05000	7.05000	101.16466				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.54799				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.08553				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.01098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.02000	9.02000	9.02000	100.26226				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.10910				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.16479				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.58000	7.58000	7.58000	102.72759				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.77180				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.74904				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.57222				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.27328				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.18657				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.35451				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	101.23335				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.26711				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.02806				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.48000	8.48000	8.48000	101.94226				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.81492				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.83795				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.32685				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.45840				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.09154				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.33673				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.33123				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	100.31836				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 27/07/2023 Spot Bond					0.00000	100.01307				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.01696				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.88972				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.38500	9.38500	9.38500	103.54562				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.79337				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.88302				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.53000	102.27884	7.53000	102.25765				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.45726				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.83014				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.50202				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.26477				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.13586				0.00	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 IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.16926				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.95308				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			440,000,000,000,000.00	104,400,000,000	52,200,000,00	
Total IBL261 SPOT									10,000,000,000,000.00	104,400,000,000	52,200,000,00	
Total For IBL261									10,000,000,000,000.00	104,400,000,000	52,200,000,00	
IBL262 On 31/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	25,000,000,00	
Total IBL262 SPOT									10,000,000,000,000.00	50,000,000,000	25,000,000,00	
Total For IBL262									10,000,000,000,000.00	50,000,000,000	25,000,000,00	
IBL60 On 17/02/2024 Spot Bond			9.30500	105.62280	9.30500	105.59669			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	101.18237			0.00	0		
Total IBL98 SPOT									0.00	0		
Total For IBL98									0.00	0		
IDCG06 On 24/11/2024 Spot Bond			9.06000	102.62168	9.06000	102.59656			0.00	0		
Total IDCG06 SPOT									0.00	0		
Total For IDCG06									0.00	0		
IDCG08 On 13/05/2030 Spot Bond			10.57500	105.97900	10.57500	106.10584			0.00	0		
Total IDCG08 SPOT									0.00	0		
Total For IDCG08									0.00	0		
IDCG11 On 05/12/2026 Spot Bond			9.62000	105.43633	9.62000	105.40911			0.00	0	13,000,000,00	
Total IDCG11 SPOT									0.00	0	13,000,000,00	
Total For IDCG11									0.00	0	13,000,000,00	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.01231			0.00	0		
Total IDCG13 SPOT									0.00	0		
Total For IDCG13									0.00	0		
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.37630			0.00	0		
Total IDCG15 SPOT									0.00	0		
Total For IDCG15									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.01182				0.00	0	25,000,000.00
Total IDCG16 SPOT										0.00	0	25,000,000.00
Total For IDCG16										0.00	0	25,000,000.00
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.91000				0.00	0	30,000,000.00
Total IDCG17 SPOT										0.00	0	30,000,000.00
Total For IDCG17										0.00	0	30,000,000.00
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.00340				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.62898				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.80119				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.37000	101.86406	8.37000	101.84112				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.84569				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.80080				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.20419				0.00	0	247,725.00
Total INLV06 SPOT										0.00	0	247,725.00
Total For INLV06										0.00	0	247,725.00
INLV07 On 09/03/2026 Spot Bond					0.00000	103.02855				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.99561				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.52122				0.00	0	
Total INLV09 SPOT										0.00	0	

Contract 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 INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.74154				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.03118				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.88410				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.88017				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.36444				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.88770				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.91041				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.06456				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.25610				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.69377				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.23614				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.16926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.44245				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.55638				0.00	0	50,000,00
Total IPFG01 SPOT										0.00	0	50,000,00
Total For IPFG01										0.00	0	50,000,00
IV019 On 31/03/2028 Spot Bond			5.85500	202.69537	5.85500	202.64285				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.54552				0.00	0	103,306,40
Total IV050 SPOT										0.00	0	103,306,40
Total For IV050										0.00	0	103,306,40
IV19A On 31/03/2028 Spot Bond			5.75500	203.63930	5.75500	203.58709				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.54702				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.48877				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.53414				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.17965				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.54592				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.93366				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.42642				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.57036				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.75410				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.17500	99.53397	8.17500	99.51206				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.59961				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.76000	100.29020	6.76000	100.27223				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.38837				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.22500	102.75620	8.22500	102.73333				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.41835				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.16500	102.73052	8.16500	102.70781				0.00	0	
Total IVC202 SPOT										0.00	0	

Contract 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 IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.80337				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.35342				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			8.52500	8.52500	8.52500	102.91924				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.22500	9.22500	9.22500	102.37726		5,719,500,000,000.00		620,000,000	620,000,000	310,000,000
Total IVC212 SPOT								5,719,500,000,000.00		620,000,000	620,000,000	310,000,000
Total For IVC212								5,719,500,000,000.00		620,000,000	620,000,000	310,000,000
IVC213 On 26/04/2023 Spot Bond					0.00000	100.12881				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.04815				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.23000	6.23000	6.23000	102.26775				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			7.98000	103.30879	7.98000	103.28658				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.31000	101.09111	5.31000	100.45191				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.86415				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.09828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.13904				0.00	1,060,000,000	530,000,000
Total IVC223 SPOT										0.00	1,060,000,000	530,000,000
Total For IVC223										0.00	1,060,000,000	530,000,000
IVC224 On 19/11/2024 Spot Bond					0.00000	101.60893				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.81786				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.49478				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			8.99000	8.99000	8.99000	100.26117				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.35712				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			7.96500	7.96500	7.96500	101.21363				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.59000	8.59000	8.59000	100.54137				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.56386				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.34363				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.13260				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC237 On 20/12/2027 Spot Bond					0.00000	100.65141				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ127 On 31/01/2023 Spot Bond			7.65000	7.65000	7.65000	7.65000				0.00	0	
Total IVZ127 SPOT										0.00	0	
Total For IVZ127										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.95000	7.95000	7.95000	99.26490				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ129 On 02/02/2023 Spot Bond			7.85000	7.85000	7.85000	99.87113				0.00	0	
Total IVZ129 SPOT										0.00	0	
Total For IVZ129										0.00	0	
IVZ130 On 07/02/2023 Spot Bond			7.85000	7.85000	7.85000	99.76398				0.00	0	
Total IVZ130 SPOT										0.00	0	
Total For IVZ130										0.00	0	
IVZ131 On 09/02/2023 Spot Bond			7.85000	7.85000	7.85000	99.72119				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
IVZ132 On 04/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.21763				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.49672				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.19251				0.00	0	
Total KAP015 SPOT										0.00	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 KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.31061				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.49444				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.04865				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.18616				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.17018				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.61980				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.53834				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.51294				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.67366				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.80997				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.82989				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.60524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.63186				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.12000	120.02542	9.12000	119.99586				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.72000				0.00	0	13,800,00
Total LGL08 SPOT										0.00	0	13,800,00
Total For LGL08										0.00	0	13,800,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.62866				0.00	0	585,300,00
Total LGL09 SPOT										0.00	0	585,300,00
Total For LGL09										0.00	0	585,300,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.47129				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.47993				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.07316				0.00	0	1,700,000,00
Total LGL12 SPOT										0.00	0	1,700,000,00
Total For LGL12										0.00	0	1,700,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.81084				0.00	0	500,000,00
Total LHC01 SPOT										0.00	0	500,000,00
Total For LHC01										0.00	0	500,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	100.87387				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.65207				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.69135				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.73062				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.45658				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.57525				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.55479				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.53819				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.00940				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.54855				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.72982				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	101.49241				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.01623				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.97323				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.76975				0.00	0	
Total MBP047 SPOT										0.00	0	

Contract 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 MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.98009				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.17608				0.00	1,144,000,000	572,000,00
Total MBP051 SPOT										0.00	1,144,000,000	572,000,00
Total For MBP051										0.00	1,144,000,000	572,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	100.77939				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.37000	8.37000	8.37000	111.86365				0.00	0	269,000,00
Total MMIG04 SPOT										0.00	0	269,000,00
Total For MMIG04										0.00	0	269,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.11473				0.00	1,020,000,000	510,000,00
Total MMIG06 SPOT										0.00	1,020,000,000	510,000,00
Total For MMIG06										0.00	1,020,000,000	510,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.80502				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.11339				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.02000	102.21924	9.02000	102.19447				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.78087				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.27000	97.49339	9.27000	97.46330				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.16116				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			9.83000	102.71136	9.83000	102.68414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.09371				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.78806				0.00	680,000,000	9,340,000,000
Total MTN12 SPOT										0.00	680,000,000	9,340,000,000
Total For MTN12										0.00	680,000,000	9,340,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	103.06964				0.00	0	557,000,000
Total MTN13 SPOT										0.00	0	557,000,000
Total For MTN13										0.00	0	557,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	100.39123				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.39339				0.00	0	400,000,000
Total MTN17 SPOT										0.00	0	400,000,000
Total For MTN17										0.00	0	400,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.59476				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.22704				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.45878				0.00	0	574,000,000
Total MTN20 SPOT										0.00	0	574,000,000
Total For MTN20										0.00	0	574,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	101.48123				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.65853				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.96500	98.30184	8.96500	98.27803				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	103.56741				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.60959				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.38755				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.14746				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.71357				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.03557				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.74499				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.40458				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.54989				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.69060				0.00	0	1,000,000,00
Total MTN33 SPOT										0.00	0	1,000,000,00
Total For MTN33										0.00	0	1,000,000,00
MTN35 On 14/11/2027 Spot Bond					0.00000	102.14525				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.80716				0.00	0	
Total MTN36 SPOT										0.00	0	

Contract 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 MTN36										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.70604				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	101.90488				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	101.68657				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR On 22/05/2025 Spot Bond					0.00000	101.68671				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR On 22/11/2025 Spot Bond					0.00000	101.61392				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.49799				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.99409				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.16514				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.31034				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.44372				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.19500	100.47398	9.19500	100.44978				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.90000	101.79521	9.90000	101.76805				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.30251				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.04617				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.19279				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.04575				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.13018				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.73500	104.67994	8.73500	104.65523				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.52000	106.13865	8.52000	106.11459				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.65000	106.37355	8.65000	106.34880				0.00	0	27,600,00
Total NBK17A SPOT										0.00	0	27,600,00
Total For NBK17A										0.00	0	27,600,00
NBK20 On 01/06/2026 Spot Bond			8.74000	106.35900	8.74000	106.33401				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.84500	106.81613	8.84500	106.79059				0.00	0	153,000,00
Total NBK21A SPOT										0.00	0	153,000,00
Total For NBK21A										0.00	0	153,000,00
NBK23 On 19/11/2025 Spot Bond			7.49800	110.08819	7.49800	110.06580				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			8.54000	111.49875	8.54000	111.47299				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/ On 17/02/2023 Spot Bond			8.57500	8.57500	8.57500	104.93556			3,316,810,000,000.00		386,800,000	193,400,00
Total NBK25A SPOT									3,316,810,000,000.00		386,800,000	193,400,00
Total For NBK25A									3,316,810,000,000.00		386,800,000	193,400,00
NBK25I On 12/02/2025 Spot Bond					0.00000	103.40606				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	83.22316	100.00000	83.04341			30,000,000,000,000.00		300,000,000	150,000,00
Total NBK26A SPOT									30,000,000,000,000.00		300,000,000	150,000,00
Total For NBK26A									30,000,000,000,000.00		300,000,000	150,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	102.71566				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.46500	110.08661	8.46500	110.06140				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.68000	100.67176	8.68000	100.61411				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.61000	105.65775	8.61000	105.63316				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.76500	105.14106	8.76500	105.11655				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.53500	102.82018	8.53500	102.79645				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.81629				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.20349				0.00	0	
Total NBK35B SPOT										0.00	0	

Contract 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 NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.81287				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.29444				0.00	80,000,000	40,000,00
Total NBK4 SPOT										0.00	80,000,000	40,000,00
Total For NBK4										0.00	80,000,000	40,000,00
NBK40I On 31/07/2026 Spot Bond					0.00000	102.26185				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.41965				0.00	0	10,000,00
Total NBK43B SPOT										0.00	0	10,000,00
Total For NBK43B										0.00	0	10,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.72340				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.30454				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.69901				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.17642				0.00	1,040,000,000	520,000,00
Total NBK49B SPOT										0.00	1,040,000,000	520,000,00
Total For NBK49B										0.00	1,040,000,000	520,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	102.37953				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.85145				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.11810				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.06637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.29255				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.20963				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.66024				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.45623				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.61378				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.21471				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.33986				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.81242				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91840				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			9.86500	104.77983	9.86500	104.75196				0.00	0	
Total NCLN83 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.06635				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.52000	104.90278	9.52000	104.87583				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.07217				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.08134				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.09297				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.50189				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.50189				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.76835				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.44307				0.00	1,740,000,000	1,626,700,000
Total NGL04 SPOT										0.00	1,740,000,000	1,626,700,000
Total For NGL04										0.00	1,740,000,000	1,626,700,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.76275				0.00	2,060,000,000	1,030,000,000
Total NGL05 SPOT										0.00	2,060,000,000	1,030,000,000
Total For NGL05										0.00	2,060,000,000	1,030,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.62566				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.52318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.14268				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.99972				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.86488				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.75456				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.03282				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.28825				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.50848				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.43201				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.38417				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.07214				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.22356				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	

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 04/11/2026 Spot Bond					0.00000	99.85103				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.64725				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.24412				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.55118				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.48154				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.42970				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.38168				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 25/05/2023 Spot Bond					0.00000	102.82900				0.00	500,000,000	250,000,00
Total NHM018 SPOT										0.00	500,000,000	250,000,00
Total For NHM018										0.00	500,000,000	250,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.09762				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.98266				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.71987				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.18295				0.00	0	
Total NHM022 SPOT										0.00	0	

Contract 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 NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.22863				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.61500	5.61500	5.61500	226.10473				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.56500	4.56500	4.56500	215.22316				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.08500	4.08500	4.08500	163.65466				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	114.54510				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			5.39000	5.39000	5.39000	115.84663				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	163.32384				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	273.52394	3.45000	273.47074				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	163.95470				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.21000	4.21000	4.21000	218.84193				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.35500	217.40302	4.35500	217.35542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.41000	90.24468	5.41000	115.57139				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.51353				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	144.42749				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.51881				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.78891				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.42176				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.60890				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.79920				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	155.86642				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	101.29844				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.64788				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.39020				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	102.04555				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	190.56250				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	192.02211				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.25285				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.67500				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.94058				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.85479				0.00	0	
Total NN058 SPOT										0.00	0	

Contract 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.29434				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.05538				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.16991				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.15557				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.83138				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.11884				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.21184				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.11884				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.30502				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	97.77291				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	101.09407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.06759				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			9.90000	9.90000	9.90000	104.06531				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.46500	9.46500	9.46500	106.51007				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.49000	9.49000	9.49000	105.08347				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	106.07137				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	133.19000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.04000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	135.79000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	133.61000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	131.81214				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF042 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF046 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF080 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF081 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF084 On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF089 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF091 On 30/05/2023 Spot Bond					0.00000	101.42652				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	126.48032				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	88.65767				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	101.75900				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	101.61907				0.00	0	
Total NQ1A27 SPOT										0.00	0	

Contract 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 NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.66694				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.68629				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.38168				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.69655				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.80232				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.72497				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.22948				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.48314				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.35500	210.84866	5.35500	210.79704				0.00	0	4,802,00
Total NRA023 SPOT										0.00	0	4,802,00
Total For NRA023										0.00	0	4,802,00
NRA02 On 30/11/2028 Spot Bond			10.63000	109.02072	10.63000	108.98969				0.00	0	461,061,20
Total NRA028 SPOT										0.00	0	461,061,20
Total For NRA028										0.00	0	461,061,20
NRA02 On 30/11/2028 Spot Bond			100.00000	14.90724	100.00000	14.87406				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.79930				0.00	400,000,000	423,800,00

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 NTC23 SPOT									0.00	400,000,000	423,800,000
Total For NTC23									0.00	400,000,000	423,800,000
NTC26 On 07/12/2023 Spot Bond					0.00000	101.80802			0.00	1,000,000,000	500,000,000
Total NTC26 SPOT									0.00	1,000,000,000	500,000,000
Total For NTC26									0.00	1,000,000,000	500,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	101.32601			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.80643			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.04740			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.02479			0.00	0	1,150,000,000
Total NTC34 SPOT									0.00	0	1,150,000,000
Total For NTC34									0.00	0	1,150,000,000
NTC35 On 07/09/2025 Spot Bond					0.00000	101.28323			0.00	0	
Total NTC35 SPOT									0.00	0	
Total For NTC35									0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.54768			0.00	0	
Total NTC36 SPOT									0.00	0	
Total For NTC36									0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.45364			0.00	0	
Total NTC37 SPOT									0.00	0	
Total For NTC37									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.08410			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.79000	110.18432	7.79000	110.16107		3,116,000,000,000.00		400,000,000	2,109,000,000
Total OML07 SPOT								3,116,000,000,000.00		400,000,000	2,109,000,000
Total For OML07								3,116,000,000,000.00		400,000,000	2,109,000,000
OML10 On 14/09/2025 Spot Bond			8.19500	111.68300	8.19500	111.65822		1,475,100,000,000.00		180,000,000	760,000,000
Total OML10 SPOT								1,475,100,000,000.00		180,000,000	760,000,000
Total For OML10								1,475,100,000,000.00		180,000,000	760,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	101.69108				0.00	0	300,000,00
Total OML11 SPOT										0.00	0	300,000,00
Total For OML11										0.00	0	300,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	103.36272				0.00	120,000,000	860,000,00
Total OML12 SPOT										0.00	120,000,000	860,000,00
Total For OML12										0.00	120,000,000	860,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.33074				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.45106				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.04705				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.45995				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.48052				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.29098				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.13283				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.31990				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.69469				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.62061				0.00	0	
Total PMM56 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.55799			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.60131			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.14000	108.94374	8.12000	108.98853		073,506,724,180,000.00	1,185,934,487,000	2,443,208,841,30	
Total R186 SPOT								73,506,724,180,000.00	185,934,487,000	443,208,841,30	
Total For R186								73,506,724,180,000.00	185,934,487,000	443,208,841,30	
R197 On 07/12/2023 Spot Bond			3.70000	328.80698	3.70500	328.72736		241,055,000,000,000.00	65,150,000,000	503,425,000,00	
Total R197 SPOT								11,055,000,000,000.00	65,150,000,000	503,425,000,00	
Total For R197								11,055,000,000,000.00	65,150,000,000	503,425,000,00	
R202 On 07/12/2033 Spot Bond			4.61000	246.82607	4.61500	246.66212		132,525,063,372,500.00	28,747,302,250	177,941,927,25	
Total R202 SPOT								12,525,063,372,500.00	28,747,302,250	177,941,927,25	
Total For R202								12,525,063,372,500.00	28,747,302,250	177,941,927,25	
R2023 On 28/02/2023 Spot Bond			7.57500	103.31751	7.57500	103.29618		447,961,406,802,500.00	191,150,020,700	189,503,417,10	
Total R2023 SPOT								17,961,406,802,500.00	191,150,020,700	189,503,417,10	
Total For R2023								17,961,406,802,500.00	191,150,020,700	189,503,417,10	
R2030 On 31/01/2030 Spot Bond			9.68500	91.62365	9.65000	91.76537		230,932,349,826,000.00	1,779,136,019,600	1,983,100,590,70	
Total R2030 SPOT								10,932,349,826,000.00	779,136,019,600	983,100,590,70	
Total For R2030								10,932,349,826,000.00	779,136,019,600	983,100,590,70	
R2032 On 31/03/2032 Spot Bond			10.34000	90.62791	10.29000	90.87100		268,354,380,626,000.00	3,024,018,798,900	1,792,759,164,40	
Total R2032 SPOT								18,354,380,626,000.00	024,018,798,900	792,759,164,40	
Total For R2032								18,354,380,626,000.00	024,018,798,900	792,759,164,40	
R2035 On 28/02/2035 Spot Bond			10.94000	90.12754	10.89000	90.39998		120,667,016,460,000.00	1,199,329,709,000	1,635,240,877,10	
Total R2035 SPOT								10,667,016,460,000.00	199,329,709,000	635,240,877,10	
Total For R2035								10,667,016,460,000.00	199,329,709,000	635,240,877,10	
R2037 On 31/01/2037 Spot Bond			11.18000	81.30451	11.12000	81.64187		589,872,799,014,000.00	768,324,937,300	1,199,172,245,00	
Total R2037 SPOT								19,872,799,014,000.00	768,324,937,300	199,172,245,00	
Total For R2037								19,872,799,014,000.00	768,324,937,300	199,172,245,00	
R2040 On 31/01/2040 Spot Bond			11.33000	82.64383	11.26000	83.07156		292,415,682,930,000.00	1,261,466,521,000	945,991,075,20	
Total R2040 SPOT								12,415,682,930,000.00	261,466,521,000	945,991,075,20	
Total For R2040								12,415,682,930,000.00	261,466,521,000	945,991,075,20	
R2044 On 31/01/2044 Spot Bond			11.39000	79.13376	11.33500	79.47037		580,584,803,256,000.00	928,936,330,400	1,600,540,146,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total R2044 SPOT										10,584,803,256,000.00	928,936,330,400	500,540,146,200
Total For R2044										10,584,803,256,000.00	928,936,330,400	500,540,146,200
R2048 On 28/02/2048 Spot Bond			11.27000	82.80253	11.20000	83.25521				994,155,829,688,000.00	2,572,684,634,400	1,692,139,694,000
Total R2048 SPOT										14,155,829,688,000.00	572,684,634,400	592,139,694,000
Total For R2048										14,155,829,688,000.00	572,684,634,400	592,139,694,000
R209 On 31/03/2036 Spot Bond			10.97000	69.65820	10.91000	69.95307				590,319,586,000,000.00	783,073,800,000	658,619,417,900
Total R209 SPOT										10,319,586,000,000.00	783,073,800,000	558,619,417,900
Total For R209										10,319,586,000,000.00	783,073,800,000	558,619,417,900
R210 On 31/03/2028 Spot Bond			3.86000	222.52439	3.85500	222.53110				29,346,606,122,000.00	7,602,747,700	388,192,363,100
Total R210 SPOT										19,346,606,122,000.00	7,602,747,700	388,192,363,100
Total For R210										19,346,606,122,000.00	7,602,747,700	388,192,363,100
R213 On 28/02/2031 Spot Bond			10.12000	86.05272	10.07500	86.24668				068,458,667,028,000.00	1,785,420,816,900	1,064,542,864,300
Total R213 SPOT										18,458,667,028,000.00	785,420,816,900	1,064,542,864,300
Total For R213										18,458,667,028,000.00	785,420,816,900	1,064,542,864,300
R214 On 28/02/2041 Spot Bond			11.25000	66.39142	11.18000	66.75293				561,018,500,000,000.00	138,757,200,000	441,897,344,100
Total R214 SPOT										11,018,500,000,000.00	138,757,200,000	441,897,344,100
Total For R214										11,018,500,000,000.00	138,757,200,000	441,897,344,100
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.27522				0.00	450,000,000	6,450,000,000
Total RDFB14 SPOT										0.00	450,000,000	6,450,000,000
Total For RDFB14										0.00	450,000,000	6,450,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.66800				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	102.08243				0.00	0	475,000,000
Total RDFB17 SPOT										0.00	0	475,000,000
Total For RDFB17										0.00	0	475,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.24382				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.02376				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.40445				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.02653				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.96436				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.96002				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.01732				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.78401				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.04514				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.07915				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.29440				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.30612				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.43231				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.36989				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.93062				0.00	0	
Total RED162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.33963				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.65376				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.06834				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.92217				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.63473				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.53699				0.00	372,800,000	186,400,000
Total RED704 SPOT										0.00	372,800,000	186,400,000
Total For RED704										0.00	372,800,000	186,400,000
RED70 On 17/04/2023 Spot Bond					0.00000	100.66079				0.00	2,962,200,000	1,481,100,000
Total RED705 SPOT										0.00	2,962,200,000	1,481,100,000
Total For RED705										0.00	2,962,200,000	1,481,100,000
RES49 On 03/08/2023 Spot Bond					0.00000	100.11340				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.54960				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.32740				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.06254				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.44035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.32757				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.14820				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.01609				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.01260				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.06030				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.04867				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.11262				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.10100				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.24038				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.22877				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RN2027 On 11/07/2027 Spot Bond					0.00000	102.52199				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.47500	101.41594	9.47500	101.39014				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.89000	98.75334	10.89000	98.72458				0.00	0	140,000,00
Total RW28 SPOT										0.00	0	140,000,00
Total For RW28										0.00	0	140,000,00
RW31 On 30/06/2031 Spot Bond			11.37500	97.30303	11.37500	97.27346				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.41237				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.33000	98.34751	10.33000	98.32030				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	100.17154				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.45272				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.78000	105.72100	8.78000	105.69590				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.40199				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.82000	105.84538	8.82000	105.82056				0.00	0	
Total SBS27 SPOT										0.00	0	

Contract 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 SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.76000	99.96309	8.76000	99.93941			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.04000	104.01068	9.04000	103.98542			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.55000	106.07973	8.55000	106.05520			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.54500	101.07624	8.54500	101.05287			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.84500	99.43405	9.84500	99.40766			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.65000	107.19787	8.65000	107.17280			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.14500	108.78466	9.14500	108.75780			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.74000	105.03545	7.74000	105.01324		9,288,000,000,000.00	1,200,000,000	600,000,000	
Total SBS46 SPOT								9,288,000,000,000.00	1,200,000,000	600,000,000	
Total For SBS46								9,288,000,000,000.00	1,200,000,000	600,000,000	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.83864			0.00	58,604,000	29,302,000
Total SBS47 SPOT									0.00	58,604,000	29,302,000
Total For SBS47									0.00	58,604,000	29,302,000
SBS51 On 31/01/2024 Spot Bond			8.55500	8.55500	8.55500	101.16937			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.45187			0.00	170,600,000	55,085,300,000
Total SBS52 SPOT									0.00	170,600,000	55,085,300,000
Total For SBS52									0.00	170,600,000	55,085,300,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.08029			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.09797				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.27797				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.35418				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.67966				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.89671				0.00	7,000,000,000	7,000,000,000
Total SBS64 SPOT										0.00	7,000,000,000	7,000,000,000
Total For SBS64										0.00	7,000,000,000	7,000,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	102.05089				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.01856				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.66931				0.00	0	170,000,000
Total SBS68 SPOT										0.00	0	170,000,000
Total For SBS68										0.00	0	170,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	101.48637				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.05060				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.11113				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS72 On 02/02/2029 Spot Bond					0.00000	99.42572				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.18270				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.30153				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.37334				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.47905				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.41814				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.45691				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.60500	326.39593	4.60500	326.32230				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.51500	5.51500	5.51500	228.06611				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.34809				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.76937				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.68018				0.00	2,000,000,000	1,066,000,000
Total SBT103 SPOT										0.00	2,000,000,000	1,066,000,000

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 SBT103										0.00	2,000,000,000	1,066,000,000
SBT103 On 30/09/2025 Spot Bond					0.00000	105.16003				0.00	0	170,500,000
Total SBT104 SPOT										0.00	0	170,500,000
Total For SBT104										0.00	0	170,500,000
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.42028				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	102.77623				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	102.30082				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	101.09502				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.14678				0.00	1,660,000,000	4,390,000,000
Total SBT201 SPOT										0.00	1,660,000,000	4,390,000,000
Total For SBT201										0.00	1,660,000,000	4,390,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.27480				0.00	1,020,000,000	510,000,000
Total SBT202 SPOT										0.00	1,020,000,000	510,000,000
Total For SBT202										0.00	1,020,000,000	510,000,000
SBT203 On 03/12/2023 Spot Bond			9.43000	102.47098	9.43000	102.44505				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.33968				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.11266				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.59143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	103.95404				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.80503				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.33205				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.08223				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.07000	101.10150	9.07000	101.07714				0.00	0	250,000,00
Total SLI7 SPOT										0.00	0	250,000,00
Total For SLI7										0.00	0	250,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.06794				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.79447				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.77315				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.83694				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.87971				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.85838				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.81576				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.87953				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.92231				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.91163				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.90096				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.96470				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.27000	104.06141	9.27000	104.03545				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.57195				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.20151				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.35690				0.00	300,000,000	150,000,000
Total SOL01 SPOT										0.00	300,000,000	150,000,000
Total For SOL01										0.00	300,000,000	150,000,000
SOL02 On 17/10/2027 Spot Bond					0.00000	100.87373				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	102.10520				0.00	0	
Total SPDA13 SPOT										0.00	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 SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.51044				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.53400				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.51240				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.53977				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.37998				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.74956				0.00	0	125,982,40
Total SPG005 SPOT										0.00	0	125,982,40
Total For SPG005										0.00	0	125,982,40
SPG00 On 18/06/2024 Spot Bond					0.00000	101.62159				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.86240				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.14758				0.00	1,020,000,000	510,000,00
Total SPG010 SPOT										0.00	1,020,000,000	510,000,00
Total For SPG010										0.00	1,020,000,000	510,000,00
SPG01 On 12/07/2025 Spot Bond					0.00000	100.44440				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.43218				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.25377				0.00	789,600,000	394,800,00

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 SSA07 SPOT										0.00	789,600,000	394,800,000
Total For SSA07										0.00	789,600,000	394,800,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.90184				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	161.32557				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.09500	109.09822	8.09500	109.07443				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.56500	88.78504	9.56500	88.76213				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.37104				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.44814				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.97500	103.52715	8.97500	103.50218				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.34000	116.56685	5.34000	116.53816				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.81069				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.02463				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.98550				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 08/12/2023 Spot Bond			4.73500	4.73500	4.73500	325.97726				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.23500	4.23500	4.23500	163.18232				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.54000	5.54000	5.54000	113.80101				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	114.86763				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.03500	5.03500	5.03500	210.53788				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.61354				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.59407				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.19415				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.17593				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	113.53113				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.85202				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	101.08785				0.00	0	
Total SSN077 SPOT										0.00	0	

Contract 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 SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.45488				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.63898				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.31493				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.87756				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.49000	5.49000	5.49000	228.55960				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.17612				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.50217				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.40667				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.31500	88.70612	10.31500	88.68147				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.17237				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.01500	210.78470	5.01500	210.73482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.67000	225.09179	5.67000	225.03457				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	101.79893				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	95.87083				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/03/2023 Spot Bond					0.00000	101.16174				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	101.36112				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 27/10/2023 Spot Bond					0.00000	97.39837				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	97.16083				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 09/11/2023 Spot Bond					0.00000	98.90497				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 21/02/2024 Spot Bond					0.00000	101.44361				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 08/06/2023 Spot Bond					0.00000	101.22377				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 28/02/2025 Spot Bond					0.00000	102.63232				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17: On 28/02/2027 Spot Bond					0.00000	109.17040				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.76930	111.22283	4.76930	111.19725				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.76528	45.73902	4.76528	111.42149				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.99649				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17: On 16/02/2023 Spot Bond					0.00000	101.52921				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.17854				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 14/03/2023 Spot Bond					0.00000	101.08167				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18: On 20/03/2023 Spot Bond					0.00000	100.95573				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.32218				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.88732				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.58273				0.00	0	
Total SST202 SPOT										0.00	0	

Contract 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 SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.55643				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.61000	103.97904	8.61000	103.95496				0.00	0	90,000,00
Total SZ25 SPOT										0.00	0	90,000,00
Total For SZ25										0.00	0	90,000,00
T16A1C On 21/08/2024 Spot Bond					0.00000	101.59850				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.58616				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.52235				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.61789				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.56129				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.27560				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.56129				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.74000	104.50430	6.74000	104.48547				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.25000	104.72132	7.25000	104.70105				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.45807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.50777				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.57118				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.53423				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			8.82000	105.99654	8.82000	103.99277				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.95013				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.11151				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.76156				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.50345				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.76454				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.19764				0.00	4,500,000,000	1,500,000,000
Total TFS159 SPOT										0.00	4,500,000,000	1,500,000,000
Total For TFS159										0.00	4,500,000,000	1,500,000,000
TFS162 On 27/05/2024 Spot Bond					0.00000	101.74797				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	100.38674				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.23844				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.26536				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.62602				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.40622				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	101.28571				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.16561				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.48785				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.59499				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	8,000,000,000	37,600,000,000	
Total TFS173 SPOT									10,000,000,000,000.00	8,000,000,000	37,600,000,000	
Total For TFS173									10,000,000,000,000.00	8,000,000,000	37,600,000,000	
TFS174 On 30/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	87,400,000,000	
Total TFS174 SPOT									0.00	0	87,400,000,000	
Total For TFS174									0.00	0	87,400,000,000	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For TH10A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.56151				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.02000	104.47202	8.02000	104.44969			802,000,000,000.00	100,000,000	50,000,00	
Total TH16A3 SPOT									802,000,000,000.00	100,000,000	50,000,00	
Total For TH16A3									802,000,000,000.00	100,000,000	50,000,00	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.57133			0.00	0		
Total TH16A5 SPOT									0.00	0		
Total For TH16A5									0.00	0		
TH16A: On 21/08/2024 Spot Bond					0.00000	101.56544			0.00	0		
Total TH16A8 SPOT									0.00	0		
Total For TH16A8									0.00	0		
TH16A: On 21/08/2024 Spot Bond			5.29000	103.27052	5.29000	103.25586			1,481,200,000,000.00	280,000,000	140,000,00	
Total TH16A9 SPOT									1,481,200,000,000.00	280,000,000	140,000,00	
Total For TH16A9									1,481,200,000,000.00	280,000,000	140,000,00	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.60865			0.00	0		
Total TH16B1 SPOT									0.00	0		
Total For TH16B1									0.00	0		
TH16B: On 21/08/2024 Spot Bond					0.00000	101.82235			0.00	0		
Total TH16B2 SPOT									0.00	0		
Total For TH16B2									0.00	0		
TH16B: On 21/08/2024 Spot Bond					0.00000	101.68328			0.00	0		
Total TH16B3 SPOT									0.00	0		
Total For TH16B3									0.00	0		
TH16C: On 21/08/2024 Spot Bond					0.00000	101.66953			0.00	0		
Total TH16C1 SPOT									0.00	0		
Total For TH16C1									0.00	0		
TH16C: On 21/08/2024 Spot Bond					0.00000	101.76378			0.00	0		
Total TH16C2 SPOT									0.00	0		
Total For TH16C2									0.00	0		
TH16C: On 21/08/2024 Spot Bond					0.00000	101.73826			0.00	0		
Total TH16C3 SPOT									0.00	0		
Total For TH16C3									0.00	0		
TH16D: On 21/08/2024 Spot Bond					0.00000	102.09151			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.25820				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.16016				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.64960				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.62017				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.61035				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.72023				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.67511				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.66922				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.08102				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.00850				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.96341				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17O: On 21/05/2023 Spot Bond					0.00000	101.45349				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.61044				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.38473				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.74783				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.66715				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.94399				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.84429				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.45154				0.00	594,450,200	297,225,100
Total TH18O1 SPOT										0.00	594,450,200	297,225,100
Total For TH18O1										0.00	594,450,200	297,225,100
TH18O: On 21/11/2023 Spot Bond					0.00000	101.43328				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.17500	104.54690	9.17500	104.52099			253,230,000,000.00		27,600,000	3,063,800,000
Total TL25 SPOT									253,230,000,000.00		27,600,000	3,063,800,000
Total For TL25									253,230,000,000.00		27,600,000	3,063,800,000
TL26 On 25/11/2024 Spot Bond					0.00000	103.37038				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.37064				0.00	0	
Total TL27 SPOT										0.00	0	

Contract 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 TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.59000	103.92037	8.59000	103.89636				0.00	0	150,500,00
Total TL28 SPOT										0.00	0	150,500,00
Total For TL28										0.00	0	150,500,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.64592				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.96063				0.00	0	500,000,00
Total TL30 SPOT										0.00	0	500,000,00
Total For TL30										0.00	0	500,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.91901				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.21119				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.62500	103.43217	9.62500	103.40531				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	61.43655	100.00000	61.29907				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.12000	105.14862	9.12000	105.12314			273,600,000,000.00		30,000,000	1,756,081,10
Total TN25 SPOT									273,600,000,000.00		30,000,000	1,756,081,10
Total For TN25									273,600,000,000.00		30,000,000	1,756,081,10
TN25/R On 19/08/2025 Spot Bond			100.00000	25.20555	100.00000	25.15007				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.43000	96.29354	10.43000	96.26650				0.00	0	21,098,934,20
Total TN27 SPOT										0.00	0	21,098,934,20
Total For TN27										0.00	0	21,098,934,20
TN27/R On 14/11/2027 Spot Bond			100.00000	12.53672	100.00000	12.50867				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.58000	98.46676	10.58000	98.43918				0.00	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 TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.21000	99.71965	11.21000	99.68977				0.00	0	25,026,913,80
Total TN30 SPOT										0.00	0	25,026,913,80
Total For TN30										0.00	0	25,026,913,80
TN30/R On 09/10/2030 Spot Bond			8.00000	117.46535	8.00000	117.44004				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.09700	95.36906	12.09700	95.33862				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.36000	91.92526	12.36000	91.89498				0.00	0	3,649,363,80
Total TN40 SPOT										0.00	0	3,649,363,80
Total For TN40										0.00	0	3,649,363,80
TN40/R On 09/10/2040 Spot Bond			10.75000	103.39323	10.75000	103.36349				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	102.07610				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.83741				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.93000	103.45762	5.93000	104.24286				0.00	0	1,450,000,00
Total TNI33 SPOT										0.00	0	1,450,000,00
Total For TNI33										0.00	0	1,450,000,00
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.17921				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.00574				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.96040				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	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
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.03584			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.14000	102.29701	7.14000	102.27730			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.44636			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.97500	103.09130	8.97500	103.06644		999,184,955,000.00	111,329,800	55,664,900	
Total TRA4A4 SPOT								999,184,955,000.00	111,329,800	55,664,900	
Total For TRA4A4								999,184,955,000.00	111,329,800	55,664,900	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.44636			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.15000	103.15582	8.15000	103.13319			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.27946			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.85850			0.00	0	
Total TRA4B2 SPOT									0.00	0	
Total For TRA4B2									0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.10095			0.00	0	
Total TRA5B1 SPOT									0.00	0	
Total For TRA5B1									0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.06607			0.00	0	
Total TRA5B2 SPOT									0.00	0	
Total For TRA5B2									0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.29251			0.00	0	
Total TRA5C1 SPOT									0.00	0	
Total For TRA5C1									0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.29251			0.00	0	
Total TRA5C2 SPOT									0.00	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 TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.88347				0.00	200,000,000	100,000,000
Total TSP261 SPOT										0.00	200,000,000	100,000,000
Total For TSP261										0.00	200,000,000	100,000,000
TSP262 On 13/02/2023 Spot Bond					0.00000	99.76577				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	99.26696				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.42207				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.02985				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.47100				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 28/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC427 SPOT										0.00	0	
Total For TWC427										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.32016				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.40139				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.22505				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	99.99999				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.49964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.41372				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.32683				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.41851				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000.00	7,000,000,000	24,700,000,00	
Total TWC436 SPOT									10,000,000,000,000.00	7,000,000,000	24,700,000,00	
Total For TWC436									10,000,000,000,000.00	7,000,000,000	24,700,000,00	
UG26 On 09/03/2026 Spot Bond			10.44000	106.79154	10.44000	106.76152			0.00	0	132,900,00	
Total UG26 SPOT									0.00	0	132,900,00	
Total For UG26									0.00	0	132,900,00	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.71995			0.00	0		
Total UU1A01 SPOT									0.00	0	0	
Total For UU1A01									0.00	0	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.80258			0.00	0		
Total UU1A02 SPOT									0.00	0	0	
Total For UU1A02									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.75192			0.00	0		
Total UU1A04 SPOT									0.00	0	0	
Total For UU1A04									0.00	0	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.89037			0.00	0		
Total UU1A05 SPOT									0.00	0	0	
Total For UU1A05									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.16973			0.00	0		
Total UU1A07 SPOT									0.00	0	0	
Total For UU1A07									0.00	0	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.30380			0.00	0		
Total UU1A08 SPOT									0.00	0	0	
Total For UU1A08									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
UU1A0 On 15/05/2026 Spot Bond			9.93000	9.93000	9.93000	102.21470				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.92232				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.97344				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.19916				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.24174				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.47172				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.40078				0.00	1,020,000,000	510,000,000
Total VKE11 SPOT										0.00	1,020,000,000	510,000,000
Total For VKE11										0.00	1,020,000,000	510,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.84556				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.70620				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.47069				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.58879				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.67837				0.00	0	
Total VKE19 SPOT										0.00	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 VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.55402				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.97300				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.26e+017	870,978,982,431	585,749,420,03
Total for SPOT :										2.26e+017	870,978,982,431	585,749,420,03
Total Futures										2.26e+017	870,978,983,877	585,751,260,33
Total Options										0.00	0	176,37
Grand Total:										2.26e+017	870,978,983,877	585,751,436,71