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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2023

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			11.71000	77.79633	11.74678	77.61599			0.00	0	
ES33 On 04/05/2023 Bond Future			11.79453	75.80702	11.89523	75.32242			0.00	0	
ES33 On 03/08/2023 Bond Future			11.93553	77.31462	12.04041	76.82050			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.09014	75.04353	12.19954	74.53948			0.00	0	
ES33 On 01/02/2024 Bond Future			12.25554	76.52538	12.36977	76.01124			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 02/02/2023 Bond Future			12.14500	75.52470	12.18160	75.31543			0.00	0	
ES42 On 04/05/2023 Bond Future			12.23261	73.01448	12.32256	72.50853			0.00	0	
ES42 On 03/08/2023 Bond Future			12.36382	74.46677	12.45721	73.95082			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.50613	71.67082	12.60330	71.14450			0.00	0	
ES42 On 01/02/2024 Bond Future			12.65076	73.08515	12.75179	72.54832			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			166.18596	166.18596	166.18780	166.18780			925,988,169.12	5,572	

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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			169.39724	169.39724	169.39995	169.39995			0.00	0	5,21
I2025	On	03/08/2023	Bond Future			171.02599	171.02599	171.02892	171.02892			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.39415	174.39415	174.39682	174.39682			0.00	0	
I2025	On	01/02/2024	Bond Future			176.05504	176.05504	176.05747	176.05747			0.00	0	
Total I2025 Future												925,988,169.12	5,572	5,48
Total For I2025												925,988,169.12	5,572	5,48
I2029	On	02/02/2023	Bond Future			120.49532	120.49532	120.52810	120.52810			99,288,143.68	824	
I2029	On	04/05/2023	Bond Future			121.52711	121.52711	121.56114	121.56114			0.00	0	1,04
I2029	On	03/08/2023	Bond Future			123.94390	123.94390	123.97866	123.97866			0.00	0	7'
I2029	On	02/11/2023	Bond Future			125.05818	125.05818	125.09344	125.09344			0.00	0	
I2029	On	01/02/2024	Bond Future			127.52984	127.52984	127.56560	127.56560			0.00	0	
Total I2029 Future												99,288,143.68	824	1,77
Total For I2029												99,288,143.68	824	1,77
I2033	On	02/02/2023	Bond Future			114.69085	114.69085	114.63784	114.63784			109,529,761.75	955	
I2033	On	04/05/2023	Bond Future			115.52128	115.52128	115.46785	115.46785			0.00	0	1,54
I2033	On	03/08/2023	Bond Future			117.81852	117.81852	117.76416	117.76416			0.00	0	6,14
I2033	On	02/11/2023	Bond Future			118.72280	118.72280	118.66715	118.66715			0.00	0	
I2033	On	01/02/2024	Bond Future			121.06935	121.06935	121.01228	121.01228			0.00	0	
Total I2033 Future												109,529,761.75	955	7,68
Total For I2033												109,529,761.75	955	7,68
I2038	On	02/02/2023	Bond Future			125.93154	125.93154	125.92835	125.92835			159,051,535.02	1,263	
I2038	On	04/05/2023	Bond Future			128.36498	128.36498	128.36225	128.36225			0.00	0	4,61
I2038	On	03/08/2023	Bond Future			128.96023	128.96023	128.95764	128.95764			0.00	0	
I2038	On	02/11/2023	Bond Future			131.49975	131.49975	131.49684	131.49684			0.00	0	
I2038	On	01/02/2024	Bond Future			132.08934	132.08934	132.08626	132.08626			0.00	0	
Total I2038 Future												159,051,535.02	1,263	4,62
Total For I2038												159,051,535.02	1,263	4,62
I2046	On	02/02/2023	Bond Future			112.04276	112.04276	112.39417	112.39417			614,218,410.32	5,482	
I2046	On	04/05/2023	Bond Future			112.17045	112.17045	112.52920	112.52920			0.00	0	17,31
I2046	On	03/08/2023	Bond Future			114.40117	114.40117	114.76722	114.76722			0.00	0	
I2046	On	02/11/2023	Bond Future			114.56946	114.56946	114.94249	114.94249			0.00	0	
I2046	On	01/02/2024	Bond Future			116.83339	116.83339	117.21358	117.21358			0.00	0	
Total I2046 Future												614,218,410.32	5,482	17,31
Total For I2046												614,218,410.32	5,482	17,31
I2050	On	02/02/2023	Bond Future			112.27173	112.27173	112.66586	112.66586			360,841,340.22	3,214	
I2050	On	04/05/2023	Bond Future			114.44117	114.44117	114.84364	114.84364			0.00	0	13,21
I2050	On	03/08/2023	Bond Future			114.53932	114.53932	114.94993	114.94993			0.00	0	
I2050	On	02/11/2023	Bond Future			116.79483	116.79483	117.21323	117.21323			0.00	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
I2050	On	01/02/2024	Bond Future			116.86590	116.86590	117.29238	117.29238			0.00	0	
Total I2050 Future												360,841,340.22	3,214	13,22
Total For I2050												360,841,340.22	3,214	13,22
R186	On	02/02/2023	Bond Future			7.99500	109.56039	8.05552	109.35253		4.54	4,515,969,715.41	41,219	
R186	On	04/05/2023	Bond Future			7.98138	111.77289	8.08467	111.43889		4.62	1,259,009,832.96	11,264	95,96
R186	On	03/08/2023	Bond Future			7.98337	108.66469	8.09570	108.32422		4.44	0.00	0	
R186	On	02/11/2023	Bond Future			7.99100	110.77879	8.11391	110.43154		4.18	664,672.74	6	1,22
R186	On	01/02/2024	Bond Future			7.99716	107.63885	8.13251	107.28462		4.05	0.00	0	
Total R186 Future												5,775,644,221.11	52,489	97,20
R186	On	02/02/2023	Bond Future	8.34	Put			0.01000	0.00001	0,000	4.68	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			902.58000	0.90258	1,110,420	4.65	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			0.02000	0.00002	0,000	4.65	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			936.51000	0.93651	1,144,360	4.66	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			0.01000	0.00001	0,000	4.66	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			970.44000	0.97044	1,178,290	4.68	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,623.82000	2.62382	2,896,790	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			283.08000	0.28308	222,050	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,649.90000	2.64990	2,923,820	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			277.77000	0.27777	217,690	4.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,676.04000	2.67604	2,950,910	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			272.54000	0.27254	213,410	4.86	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			1,536.36000	1.53636	1,752,210	4.66	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			652.36000	0.65236	534,210	4.66	0.00	0	20
R186	On	03/08/2023	Bond Future	9.75	Put			200.51000	0.20051	166,020	5.22	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			5,009.02000	5.00902	5,314,250	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			205.35000	0.20535	170,110	5.20	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			5,035.21000	5.03521	5,340,800	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			202.99000	0.20299	168,110	5.21	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			5,061.27000	5.06127	5,367,250	5.22	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			3,540.10000	3.54010	3,802,760	4.62	0.00	0	1,72
R186	On	02/11/2023	Bond Future	9.15	Put			668.58000	0.66858	583,990	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			4,045.92000	4.04592	4,321,630	4.73	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			550.21000	0.55021	478,670	4.73	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			4,068.34000	4.06834	4,344,570	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			545.60000	0.54560	474,580	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			4,090.78000	4.09078	4,367,530	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			541.02000	0.54102	470,520	4.74	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			6,474.02000	6.47402	6,790,010	5.15	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			214.27000	0.21427	183,010	5.15	0.00	0	1,72

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	01/02/2024	Bond Future	9.50	Put		683.85000	0.68385	603,950	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		4,200.77000	4.20077	4,475,590	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		679.04000	0.67904	599,630	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call		4,221.34000	4.22134	4,496,620	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put		674.59000	0.67459	595,640	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call		4,180.55000	4.18055	4,454,880	4.64	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											5,775,644,221.11	52,489	101,03
R197	On	02/02/2023	Bond Future			329.17765	329.17765	329.13878	329.13878		254,454,323.45	773	
R197	On	04/05/2023	Bond Future			335.49816	335.49816	335.50051	335.50051		0.00	0	30
R197	On	03/08/2023	Bond Future			333.10531	333.10531	333.10804	333.10804		0.00	0	
R197	On	02/11/2023	Bond Future			339.66450	339.66450	339.66670	339.66670		0.00	0	
Total R197 Future											254,454,323.45	773	30
Total For R197											254,454,323.45	773	30
R202	On	02/02/2023	Bond Future			245.91792	245.91792	245.58938	245.58938		306,413,728.32	1,246	
R202	On	04/05/2023	Bond Future			250.66984	250.66984	250.33628	250.33628		0.00	0	4,90
R202	On	03/08/2023	Bond Future			250.84010	250.84010	250.50014	250.50014		0.00	0	46
R202	On	02/11/2023	Bond Future			255.77987	255.77987	255.43257	255.43257		0.00	0	
R202	On	01/02/2024	Bond Future			255.89084	255.89084	255.53637	255.53637		0.00	0	
Total R202 Future											306,413,728.32	1,246	5,36
Total For R202											306,413,728.32	1,246	5,36
R2030	On	02/02/2023	Bond Future			9.48000	92.71761	9.58613	92.21163	9.95	2,698,453,321.44	29,104	
R2030	On	04/05/2023	Bond Future			9.55351	94.55931	9.68061	93.97100	10.40	189,118,620.00	2,000	81,75
R2030	On	03/08/2023	Bond Future			9.63820	92.41014	9.77194	91.81037	10.32	0.00	0	5,62
R2030	On	02/11/2023	Bond Future			9.72473	94.20787	9.86548	93.59626	9.41	0.00	0	14
R2030	On	01/02/2024	Bond Future			9.81898	92.04297	9.96749	91.41929	9.21	0.00	0	
Total R2030 Future											2,887,571,941.44	31,104	87,53
R2030	On	02/02/2023	Bond Future	8.81	Call		0.00000	0.00000	0,000	6.65	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put		3,782.35000	3.78235	3,276,370	6.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put		2,444.75000	2.44475	1,938,770	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call		8,761.54000	8.76154	9,267,520	13.91	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Put		0.00000	0.00000	0,000	13.91	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		6,936.91000	6.93691	7,442,890	13.08	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		0.00000	0.00000	0,000	13.08	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		7,108.78000	7.10878	7,614,760	13.16	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put		0.00000	0.00000	0,000	13.16	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call		7,919.14000	7.91914	8,425,120	13.52	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put		0.00000	0.00000	0,000	13.52	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2030 On 02/02/2023 Bond Future	9.99	Call			1,893.85000	1.89385	2,399,820	10.59		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			0.01000	0.00001	0,000	10.59		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,940.11000	1.94011	2,446,080	10.62		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			0.01000	0.00001	0,000	10.62		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,986.35000	1.98635	2,492,320	10.65		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			0.01000	0.00001	0,000	10.65		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			1,012.34000	1.01234	1,515,050	10.08		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3.27000	0.00327	0,000	10.08		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			1,151.01000	1.15101	1,655,480	10.17		0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			1.51000	0.00151	0,000	10.17		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,662.12000	1.66212	2,168,040	10.46		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			0.06000	0.00006	0,000	10.46		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			0.00000	0.00000	0,000	8.22		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			1,857.80000	1.85780	1,351,820	8.22		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			411.29000	0.41129	856,090	9.69		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			0.00000	0.00000	0,000	7.58		0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			2,641.43000	2.64143	2,135,450	7.58		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			0.00000	0.00000	0,000	7.74		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			61.18000	0.06118	0,000	9.69		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Call			966.38000	0.96638	1,468,180	10.06		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			4.18000	0.00418	0,000	10.06		0.00	0	
R2030 On 04/05/2023 Bond Future	10.65	Call			4,910.05000	4.91005	5,386,850	11.18		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			4,453.75000	4.45375	4,913,270	11.05		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			69.10000	0.06910	51,520	12.27		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			11,941.37000	11.94137	12,522,240	12.27		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			26.35000	0.02635	18,910	12.27		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.54	Call			4,523.01000	4.52301	4,985,320	11.07		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			666.28000	0.66628	540,280	11.07		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			2,193.62000	2.19362	2,519,080	10.42		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			574.52000	0.57452	463,010	11.18		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			7,484.06000	7.48406	8,023,660	11.86		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			219.11000	0.21911	170,400	11.86		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.42	Call			4,111.89000	4.11189	4,556,810	10.96		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			781.27000	0.78127	637,880	10.96		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			1,719.01000	1.71901	2,000,380	10.30		0.00	0	18
R2030 On 04/05/2023 Bond Future	10.52	Put			684.43000	0.68443	555,640	11.05		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			4,488.34000	4.48834	4,949,260	11.06		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			675.30000	0.67530	547,910	11.06		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			1,924.32000	1.92432	2,225,700	10.35		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.67	Put			1,973.25000	1.97325	1,686,320	10.35		0.00	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
R2030 On 04/05/2023 Bond Future	9.58	Put			2,184.32000	2.18432	1,877,380	10.30		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Put			1,736.85000	1.73685	1,474,000	10.42		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			2,791.22000	2.79122	3,162,360	10.59		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			1,333.49000	1.33349	1,116,320	10.59		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			777.92000	0.77792	941,190	10.12		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			3,839.84000	3.83984	3,414,800	10.12		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Call			12,207.64000	12.20764	12,789,480	12.27		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			22.56000	0.02256	16,090	12.27		0.00	0	38
R2030 On 04/05/2023 Bond Future	11.62	Call			8,564.33000	8.56433	9,118,670	12.14		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			146.11000	0.14611	112,140	12.14		0.00	0	38
R2030 On 04/05/2023 Bond Future	12.04	Call			10,180.04000	10.18004	10,750,770	12.27		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			675.76000	0.67576	578,170	11.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			7,430.53000	7.43053	7,933,470	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			669.70000	0.66970	572,870	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			4,308.83000	4.30883	4,713,830	10.63		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	11.34	Call			7,361.53000	7.36153	7,862,960	11.47		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Put			1,556.75000	1.55675	1,361,980	10.63		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			5,072.74000	5.07274	5,508,590	10.84		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			1,254.14000	1.25414	1,090,220	10.84		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			681.86000	0.68186	583,520	11.47		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Call			7,396.02000	7.39602	7,898,200	11.48		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			11,750.69000	11.75069	12,318,970	12.09		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			181.69000	0.18169	150,200	12.09		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	12.89	Call			12,810.51000	12.81051	13,388,030	12.09		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			121.63000	0.12163	99,380	12.09		0.00	0	38
R2030 On 02/11/2023 Bond Future	10.81	Put			1,573.18000	1.57318	1,396,540	10.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			5,578.65000	5.57865	6,014,640	10.03		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,562.18000	1.56218	1,386,560	10.03		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			5,518.86000	5.51886	5,952,810	10.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,584.25000	1.58425	1,406,590	10.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			5,548.73000	5.54873	5,983,700	10.02		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			7,085.36000	7.08536	7,554,460	10.24		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,486.96000	1.48696	1,332,380	10.24		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			7,115.31000	7.11531	7,585,180	10.25		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,478.28000	1.47828	1,324,470	10.25		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Call			7,055.45000	7.05545	7,523,780	10.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,495.69000	1.49569	1,340,340	10.23		0.00	0	
Total R2030 Option										0.00	0	8,48
Total For R2030										2,887,571,941.44	31,104	96,01

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			10.18000	91.61465	10.25125	91.22981		11.88	4,770,099,981.55	52,067	
R2032	On	04/05/2023			10.24521	89.39603	10.35597	88.81081		13.22	114,426,918.40	1,280	184,97
R2032	On	03/08/2023			10.33976	91.15254	10.45532	90.55593		12.66	0.00	0	2,60
R2032	On	02/11/2023			10.44413	88.76755	10.56490	88.15912		12.18	0.00	0	
R2032	On	01/02/2024			10.55358	90.50077	10.67986	89.88036		11.78	0.00	0	
Total R2032 Future											4,884,526,899.95	53,347	187,57
R2032	On	02/02/2023	9.31	Call			0.00000	0.00000	0,000	8.47	0.00	0	
R2032	On	02/02/2023	9.31	Put			5,266.66000	5.26666	4,881,820	8.47	0.00	0	
R2032	On	02/02/2023	9.92	Put			1,808.09000	1.80809	1,423,210	10.86	0.00	0	
R2032	On	02/02/2023	12.75	Call			12,203.18000	12.20318	12,588,020	16.57	0.00	0	
R2032	On	02/02/2023	12.75	Put			0.00000	0.00000	0,000	16.57	0.00	0	
R2032	On	02/02/2023	11.50	Call			6,400.67000	6.40067	6,785,510	15.00	0.00	0	
R2032	On	02/02/2023	11.50	Put			0.00000	0.00000	0,000	15.00	0.00	0	
R2032	On	02/02/2023	11.69	Call			7,319.97000	7.31997	7,704,810	15.40	0.00	0	
R2032	On	02/02/2023	11.69	Put			0.00000	0.00000	0,000	15.40	0.00	0	
R2032	On	02/02/2023	11.84	Call			8,036.03000	8.03603	8,420,870	15.71	0.00	0	
R2032	On	02/02/2023	11.84	Put			0.00000	0.00000	0,000	15.71	0.00	0	
R2032	On	02/02/2023	10.50	Call			1,329.20000	1.32920	1,711,310	12.59	0.00	0	
R2032	On	02/02/2023	10.50	Put			2.73000	0.00273	0,000	12.59	0.00	0	
R2032	On	02/02/2023	10.67	Call			2,217.92000	2.21792	2,602,740	13.05	0.00	0	
R2032	On	02/02/2023	10.67	Put			0.02000	0.00002	0,000	13.05	0.00	0	
R2032	On	02/02/2023	11.45	Call			6,156.44000	6.15644	6,541,280	14.90	0.00	0	
R2032	On	02/02/2023	11.45	Put			0.00000	0.00000	0,000	14.90	0.00	0	
R2032	On	02/02/2023	10.38	Call			723.65000	0.72365	1,074,710	12.25	0.00	0	
R2032	On	02/02/2023	10.38	Put			33.78000	0.03378	0,000	12.25	0.00	0	
R2032	On	02/02/2023	10.39	Call			771.30000	0.77130	1,127,990	12.28	0.00	0	
R2032	On	02/02/2023	10.39	Put			28.15000	0.02815	0,000	12.28	0.00	0	
R2032	On	02/02/2023	10.40	Call			819.74000	0.81974	1,181,230	12.31	0.00	0	
R2032	On	02/02/2023	10.40	Put			23.35000	0.02335	0,000	12.31	0.00	0	
R2032	On	02/02/2023	10.16	Call			57.10000	0.05710	0,000	11.61	0.00	0	
R2032	On	02/02/2023	10.16	Put			550.37000	0.55037	108,430	11.61	0.00	0	
R2032	On	02/02/2023	10.22	Call			150.51000	0.15051	216,320	11.79	0.00	0	
R2032	On	02/02/2023	9.47	Call			0.00000	0.00000	0,000	9.13	0.00	0	
R2032	On	02/02/2023	9.47	Put			4,342.91000	4.34291	3,958,070	9.13	0.00	0	
R2032	On	02/02/2023	9.92	Call			0.04000	0.00004	0,000	10.86	0.00	0	
R2032	On	02/02/2023	10.22	Put			319.03000	0.31903	0,000	11.79	0.00	0	
R2032	On	02/02/2023	10.30	Call			383.21000	0.38321	646,890	12.02	0.00	0	
R2032	On	02/02/2023	10.30	Put			121.16000	0.12116	0,000	12.02	0.00	0	
R2032	On	04/05/2023	10.88	Call			3,984.67000	3.98467	4,384,520	13.68	0.00	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
R2032 On 04/05/2023 Bond Future	10.88	Put			1,283.71000	1.28371	1,098,340	13.68		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			4,020.16000	4.02016	4,421,690	13.69		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			1,268.73000	1.26873	1,085,040	13.69		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			4,416.80000	4.41680	4,836,180	13.83		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			3,109.12000	3.10912	3,461,860	13.36		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			1,734.40000	1.73440	1,501,920	13.36		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Call			0.00000	0.00000	3,701,850	13.45		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			0.00000	0.00000	1,382,190	13.45	1,382,190.00		1,000	50
R2032 On 04/05/2023 Bond Future	10.87	Call			3,949.46000	3.94946	4,347,610	13.67		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			27.77000	0.02777	20,930	15.70		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.03	Call			1,524.72000	1.52472	1,754,290	12.75		0.00	0	70
R2032 On 04/05/2023 Bond Future	10.03	Put			3,261.72000	3.26172	2,906,070	12.75		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			0.00000	0.00000	2,459,480	13.00	1,229,740.00		500	50
R2032 On 04/05/2023 Bond Future	10.30	Put			0.00000	0.00000	2,169,350	13.00		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			2,828.08000	2.82808	3,163,150	13.26		0.00	0	70
R2032 On 04/05/2023 Bond Future	11.00	Put			1,112.76000	1.11276	946,920	13.83		0.00	0	13,00
R2032 On 04/05/2023 Bond Future	10.53	Put			1,918.77000	1.91877	1,668,620	13.26		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Call			0.00000	0.00000	1,269,940	12.60	1,269,940.00		1,000	50
R2032 On 04/05/2023 Bond Future	9.80	Put			0.00000	0.00000	3,674,420	12.60		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			1,174.78000	1.17478	1,366,670	12.63		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			3,890.22000	3.89022	3,496,890	12.63		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			1,299.01000	1.29901	1,111,940	13.67		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Call			4,638.75000	4.63875	5,067,330	13.91		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			1,035.27000	1.03527	878,630	13.91		0.00	0	70
R2032 On 04/05/2023 Bond Future	11.37	Call			5,835.14000	5.83514	6,305,390	14.30		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			706.71000	0.70671	591,740	14.30		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			14,412.41000	14.41241	14,990,790	15.70		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Put			1,036.24000	1.03624	918,130	14.16		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			1,388.62000	1.38862	1,566,450	12.03		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			5,932.63000	5.93263	5,513,850	12.03		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			2,818.93000	2.81893	3,104,050	12.48		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	10.30	Put			3,622.04000	3.62204	3,310,550	12.48		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			7,506.18000	7.50618	7,972,020	14.00		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			7,543.32000	7.54332	8,010,040	14.01		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,160.60000	1.16060	1,030,710	14.01		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			7,580.50000	7.58050	8,048,090	14.02		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,151.26000	1.15126	1,022,240	14.02		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			8,067.02000	8.06702	8,545,520	14.16		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.75	Put			1,170.01000	1.17001	1,039,240	14.00		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,353.71000	2.35371	2,145,420	12.64		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 02/11/2023 Bond Future	11.22	Call			5.59159000	5.59159	5,989,540	12.62		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,385.24000	2.38524	2,174,760	12.62		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			5,623.66000	5.62366	6,022,700	12.63		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,369.57000	2.36957	2,160,180	12.63		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			5,655.51000	5.65551	6,055,650	12.64		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			7,698.01000	7.69801	8,139,910	12.74		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			2,212.27000	2.21227	2,033,760	12.74		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			7,632.66000	7.63266	8,072,940	12.72		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,236.83000	2.23683	2,056,700	12.72		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			7,665.32000	7.66532	8,106,410	12.73		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,224.52000	2.22452	2,045,200	12.73		0.00	0	
Total R2032 Option										3,881,870.00	2,500	32,38
Total For R2032										4,888,408,769.95	55,847	219,96
R2035 On 02/02/2023 Bond Future			10.80500	91.07030	10.83637	90.88111		13.35		8,111,813,761.60	89,072	
R2035 On 04/05/2023 Bond Future			10.85675	88.64421	10.94639	88.11240		14.92		256,890,920.58	2,898	156,27
R2035 On 03/08/2023 Bond Future			10.95998	90.38588	11.05314	89.84373		14.88		0.00	0	2,56
R2035 On 02/11/2023 Bond Future			11.07514	87.64213	11.17207	87.08926		14.72		0.00	0	17
R2035 On 01/02/2024 Bond Future			11.19850	89.35365	11.29949	88.78982		14.27		0.00	0	
Total R2035 Future										8,368,704,682.18	91,970	158,85
R2035 On 02/02/2023 Bond Future	9.81	Call			0.00000	0.00000	0,000	13.05		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			6,301.41000	6.30141	6,490,600	14.84		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			0.00000	0.00000	0,000	14.84		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			6,517.40000	6.51740	6,706,590	14.91		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			0.00000	0.00000	0,000	14.91		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Call			12,819.28000	12.81928	13,008,470	16.42		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			402.21000	0.40221	451,360	13.17		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			140.04000	0.14004	0,000	13.17		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,278.37000	1.27837	1,462,280	13.43		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Put			5.28000	0.00528	0,000	13.43		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,336.17000	1.33617	1,521,230	13.44		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			5,972.06000	5.97206	5,782,870	12.64		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			10.11000	0.01011	0,000	12.84		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			1,081.38000	1.08138	882,080	12.84		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Call			326.60000	0.32660	331,320	13.14		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			184.47000	0.18447	0,000	13.14		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			363.34000	0.36334	391,370	13.15		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			0.00000	0.00000	0,000	16.42		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	12.40		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Put			3,316.30000	3.31630	3,127,110	12.40		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035 On 02/02/2023 Bond Future	10.60	Call			1.91000	0.00191	0,000	12.76		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			1,441.86000	1.44186	1,250,760	12.76		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			6.02000	0.00602	0,000	12.82		0.00	388	
R2035 On 02/02/2023 Bond Future	11.06	Put			4.13000	0.00413	0,000	13.44		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Put			6,502.94000	6.50294	6,313,750	13.05		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			0.00000	0.00000	0,000	12.85		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			6,236.98000	6.23698	6,047,790	12.85		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			0.00000	0.00000	0,000	12.64		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Put			1,199.94000	1.19994	1,004,730	12.82		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			161.16000	0.16116	0,000	13.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,987.25000	1.98725	1,770,010	15.22		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,502.93000	3.50293	3,819,240	15.23		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Put			3,736.40000	3.73640	3,405,240	14.36		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			2,952.04000	2.95204	3,239,590	14.99		0.00	0	7;
R2035 On 04/05/2023 Bond Future	11.87	Put			914.69000	0.91469	795,300	16.24		0.00	0	7;
R2035 On 04/05/2023 Bond Future	12.46	Call			8,766.64000	8.76664	9,233,290	17.10		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			441.60000	0.44160	376,440	17.10		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			3,467.27000	3.46727	3,781,840	15.22		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			7,274.31000	7.27431	6,817,490	13.68		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			1,256.58000	1.25658	1,422,630	14.14		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.21	Put			1,965.29000	1.96529	1,749,790	15.23		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,538.74000	3.53874	3,856,800	15.25		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,943.53000	1.94353	1,729,780	15.25		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,655.70000	1.65570	1,856,350	14.36		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.55	Call			1,536.99000	1.53699	1,727,890	14.29		0.00	0	7;
R2035 On 04/05/2023 Bond Future	10.55	Put			3,923.81000	3.92381	3,582,900	14.29		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Put			2,343.04000	2.34304	2,098,780	14.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			3,361.39000	3.36139	3,670,680	15.17		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			2,054.57000	2.05457	1,832,050	15.17		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			442.19000	0.44219	517,180	13.68		0.00	0	38
R2035 On 04/05/2023 Bond Future	13.18	Call			12,051.36000	12.05136	12,555,220	17.88		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			165.19000	0.16519	137,240	17.88		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.80	Call			5,836.21000	5.83621	6,240,310	16.13		0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Put			994.41000	0.99441	866,700	16.13		0.00	0	1,00
R2035 On 04/05/2023 Bond Future	11.87	Call			6,136.33000	6.13633	6,548,750	16.24		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Put			4,446.29000	4.44629	4,080,530	14.14		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,849.05000	1.84905	1,693,090	15.80		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			7,030.58000	7.03058	7,417,730	15.81		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,834.95000	1.83495	1,679,950	15.81		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			7,069.62000	7.06962	7,457,710	15.83		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035	On	03/08/2023	Bond Future	12.00	Put		1,820.96000	1.82096	1,666,900	15.83		0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		6,991.60000	6.99160	7,377,790	15.80		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		5,145.62000	5.14562	5,459,770	14.89		0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		3,809.42000	3.80942	3,570,700	14.89		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		5,177.91000	5.17791	5,493,130	14.90		0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		3,786.20000	3.78620	3,548,550	14.90		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		5,210.28000	5.21028	5,526,570	14.92		0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		3,763.10000	3.76310	3,526,520	14.92		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		3,094.65000	3.09465	2,907,850	14.94		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		7,829.96000	7.82996	8,205,410	14.92		0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,127.32000	3.12732	2,938,940	14.92		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		7,864.71000	7.86471	8,240,950	14.93		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		3,110.78000	3.11078	2,923,190	14.93		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		7,899.81000	7.89981	8,276,840	14.94		0.00	0	
Total R2035 Option												0.00	388	5,98
Total For R2035												8,368,704,682.18	92,358	164,88
R2037	On	02/02/2023	Bond Future			11.05000	82.21339	11.08631	81.99255	15.19		3,191,606,013.19	38,821	
R2037	On	04/05/2023	Bond Future			11.10150	84.15534	11.20134	83.55689	16.16		14,643,029.16	174	61,24
R2037	On	03/08/2023	Bond Future			11.21198	81.55136	11.31565	80.94125	16.97		0.00	0	71,08
R2037	On	02/11/2023	Bond Future			11.32200	83.13768	11.42958	82.51549	15.99		0.00	0	
R2037	On	01/02/2024	Bond Future			11.43883	80.50598	11.55062	79.87150	16.60		0.00	0	
Total R2037 Future												3,206,249,042.35	38,995	132,33
R2037	On	02/02/2023	Bond Future	11.05	Call		159.20000	0.15920	0,000	14.85		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		380.04000	0.38004	0,000	14.85		0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		299.18000	0.29918	303,870	14.93		0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Put		216.15000	0.21615	0,000	14.93		0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		5,115.40000	5.11540	5,336,240	16.50		0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		0.00000	0.00000	0,000	16.50		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		118.64000	0.11864	0,000	14.81		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		461.49000	0.46149	122,010	14.81		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		137.86000	0.13786	0,000	14.83		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		419.67000	0.41967	60,970	14.83		0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		5,428.64000	5.42864	5,866,950	17.30		0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		1,193.80000	1.19380	1,033,660	17.30		0.00	0	71
R2037	On	04/05/2023	Bond Future	11.03	Call		2,178.70000	2.17870	2,446,780	15.82		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,209.68000	3.20968	2,879,310	15.82		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		3,010.52000	3.01052	3,335,720	16.24		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,425.40000	2.42540	2,152,150	16.24		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,043.82000	3.04382	3,371,070	16.26		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 04/05/2023 Bond Future	11.31	Put			2,399.74000	2.39974	2,128,540	16.26		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			1,959.79000	1.95979	2,210,450	15.70		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			3,478.68000	3.47868	3,130,890	15.70		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Put			1,432.24000	1.43224	1,247,480	17.03		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Call			13,344.36000	13.34436	13,920,910	19.38		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			114.22000	0.11422	92,320	19.38		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.32	Call			3,077.46000	3.07746	3,406,730	16.28		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,374.48000	2.37448	2,105,300	16.28		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			4,777.79000	4.77779	5,191,480	17.03		0.00	0	40
R2037 On 03/08/2023 Bond Future	10.30	Call			1,427.64000	1.42764	1,591,350	15.86		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			7,704.74000	7.70474	7,258,340	15.86		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			2,909.62000	2.90962	3,178,160	16.33		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	11.00	Put			4,788.31000	4.78831	4,446,740	16.33		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			6,626.50000	6.62650	7,048,700	17.87		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,112.27000	2.11227	1,924,360	17.87		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			6,664.60000	6.66460	7,087,910	17.88		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,096.60000	2.09660	1,909,800	17.88		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			6,702.75000	6.70275	7,127,170	17.90		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			2,081.04000	2.08104	1,895,350	17.90		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			4,938.39000	4.93839	5,281,170	16.06		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,193.38000	4.19338	3,913,970	16.06		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			4,969.81000	4.96981	5,313,810	16.07		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,168.09000	4.16809	3,889,900	16.07		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			4,906.77000	4.90677	5,248,330	16.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,218.53000	4.21853	3,937,900	16.05		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			7,650.39000	7.65039	8,063,290	17.22		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,527.06000	3.52706	3,305,480	17.22		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			7,684.64000	7.68464	8,098,440	17.23		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,509.11000	3.50911	3,288,430	17.23		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			7,718.64000	7.71864	8,133,340	17.24		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,490.96000	3.49096	3,271,180	17.24		0.00	0	
Total R2037 Option										0.00	0	6,20
Total For R2037										3,206,249,042.35	38,995	138,50
R2040 On 02/02/2023 Bond Future			11.21000	83.54832	11.24130	83.34414		16.23		7,206,878,083.20	86,260	
R2040 On 04/05/2023 Bond Future			11.27084	85.47597	11.35504	84.93433		17.28		0.00	0	49,00
R2040 On 03/08/2023 Bond Future			11.38075	82.64755	11.46812	82.09528		18.21		0.00	0	91,60
R2040 On 02/11/2023 Bond Future			11.48978	84.25504	11.58035	83.69193		17.17		0.00	0	0
R2040 On 01/02/2024 Bond Future			11.60523	81.39485	11.69927	80.82056		17.90		0.00	0	
Total R2040 Future										7,206,878,083.20	86,260	140,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040 On 02/02/2023 Bond Future	10.18	Call			0.00000	0.00000	0,000	15.12	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Put			7,381.65000	7.38165	7,177,470	15.12	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			0.00000	0.00000	0,000	18.21	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			44.84000	0.04484	0,000	15.99	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Put			0.00000	0.00000	0,000	17.82	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			0.76000	0.00076	0,000	15.70	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			2,066.25000	2.06625	1,861,800	15.65	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Call			6,124.71000	6.12471	6,328,890	18.15	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			0.00000	0.00000	0,000	18.15	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			6,297.56000	6.29756	6,501,740	18.21	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			36.90000	0.03690	0,000	15.97	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			898.69000	0.89869	657,610	15.97	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			840.51000	0.84051	591,490	15.99	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Call			144.76000	0.14476	0,000	16.12	0.00	0	
R2040 On 02/02/2023 Bond Future	11.19	Put			479.82000	0.47982	130,880	16.12	0.00	0	
R2040 On 02/02/2023 Bond Future	12.07	Call			5,133.44000	5.13344	5,337,620	17.82	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			0.00000	0.00000	0,000	14.93	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			7,159.38000	7.15938	6,955,200	14.93	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			0.27000	0.00027	0,000	15.65	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Put			1,864.19000	1.86419	1,659,250	15.70	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			30.14000	0.03014	0,000	15.95	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			958.14000	0.95814	723,820	15.95	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			3,120.35000	3.12035	3,404,870	17.15	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,628.34000	1.62834	1,815,920	16.37	0.00	0	38
R2040 On 04/05/2023 Bond Future	12.05	Put			1,357.68000	1.35768	1,203,300	18.25	0.00	0	68
R2040 On 04/05/2023 Bond Future	12.78	Call			8,971.02000	8.97102	9,435,010	19.51	0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			584.11000	0.58411	506,460	19.51	0.00	0	38
R2040 On 04/05/2023 Bond Future	11.41	Call			3,085.63000	3.08563	3,368,280	17.13	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,735.05000	2.73505	2,476,060	17.13	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Put			8,594.46000	8.59446	8,120,860	15.84	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,706.22000	2.70622	2,449,100	17.15	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			3,155.42000	3.15542	3,441,790	17.16	0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,677.83000	2.67783	2,422,560	17.16	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			1,208.93000	1.20893	1,360,750	16.14	0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			5,364.64000	5.36464	4,974,820	16.14	0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Put			2,539.42000	2.53942	2,293,390	17.25	0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			5,625.18000	5.62518	6,012,440	18.25	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Put			4,487.24000	4.48724	4,133,180	16.37	0.00	0	
R2040 On 04/05/2023 Bond Future	11.03	Call			1,908.10000	1.90810	2,117,090	16.52	0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Put			4,029.82000	4.02982	3,697,170	16.52	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 04/05/2023 Bond Future	10.17	Call			435.99000	0.43599	504,030	15.84		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			12,136.61000	12.13661	12,638,880	20.64		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			265.66000	0.26566	226,290	20.64		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Call			3,333.19000	3.33319	3,628,800	17.25		0.00	0	48
R2040 On 03/08/2023 Bond Future	12.22	Call			6,984.32000	6.98432	7,356,850	19.33		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,460.99000	2.46099	2,281,250	19.33		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			7,024.20000	7.02420	7,397,740	19.34		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,443.37000	2.44337	2,264,640	19.34		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			6,944.51000	6.94451	7,316,020	19.31		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,478.74000	2.47874	2,297,980	19.31		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,904.72000	4.90472	4,635,760	16.97		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			4,935.16000	4.93516	5,230,440	16.98		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,875.52000	4.87552	4,607,690	16.98		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			4,967.85000	4.96785	5,264,270	16.99		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,846.48000	4.84648	4,579,790	16.99		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			4,902.55000	4.90255	5,196,700	16.97		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			7,876.20000	7.87620	8,237,200	18.58		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,182.09000	4.18209	3,968,800	18.58		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			7,911.97000	7.91197	8,273,790	18.59		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,161.43000	4.16143	3,948,960	18.59		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			7,947.47000	7.94747	8,310,120	18.61		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,140.56000	4.14056	3,928,920	18.61		0.00	0	
Total R2040 Option										0.00	0	3,95
Total For R2040										7,206,878,083.20	86,260	144,77
R2044 On 02/02/2023 Bond Future			11.28000	79.97927	11.32125	79.70636		17.33		2,879,013,782.19	35,997	
R2044 On 04/05/2023 Bond Future			11.34157	81.81004	11.43085	81.22709		18.46		818,100.40	10	55,87
R2044 On 03/08/2023 Bond Future			11.44711	79.03478	11.53966	78.44049		19.49		0.00	0	21,47
R2044 On 02/11/2023 Bond Future			11.55146	80.57198	11.64732	79.96600		18.40		0.00	0	
R2044 On 01/02/2024 Bond Future			11.66165	77.76499	11.76109	77.14699		19.20		0.00	0	
Total R2044 Future										2,879,831,882.59	36,007	77,35
R2044 On 02/02/2023 Bond Future	11.00	Put			2,167.29000	2.16729	1,894,210	16.38		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Call			2,747.10000	2.74710	3,020,000	17.84		0.00	0	
R2044 On 02/02/2023 Bond Future	11.75	Put			0.01000	0.00001	0,000	17.84		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Call			3,670.91000	3.67091	3,943,820	18.15		0.00	0	
R2044 On 02/02/2023 Bond Future	11.90	Put			0.00000	0.00000	0,000	18.15		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Call			4,276.45000	4.27645	4,549,360	18.36		0.00	0	
R2044 On 02/02/2023 Bond Future	12.00	Put			0.00000	0.00000	0,000	18.36		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			18.90000	0.01890	0,000	16.67		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			1,094.63000	1.09463	802,820	16.67		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.20	Call			43.72000	0.04372	0,000	16.75	0.00	0	
R2044 On 02/02/2023 Bond Future	11.20	Put			850.37000	0.85037	533,740	16.75	0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Call			2,435.03000	2.43503	2,707,860	17.74	0.00	0	
R2044 On 02/02/2023 Bond Future	11.70	Put			0.08000	0.00008	0,000	17.74	0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Call			4.21000	0.00421	0,000	16.56	0.00	0	
R2044 On 02/02/2023 Bond Future	11.10	Put			1,486.38000	1.48638	1,209,260	16.56	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			11.84000	0.01184	0,000	16.64	0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			1,222.68000	1.22268	937,930	16.64	0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			15.02000	0.01502	0,000	16.66	0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	17.01	0.00	0	
R2044 On 02/02/2023 Bond Future	10.30	Put			7,239.81000	7.23981	6,966,900	17.01	0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Call			0.00000	0.00000	0,000	16.03	0.00	0	
R2044 On 02/02/2023 Bond Future	10.75	Put			3,921.83000	3.92183	3,648,920	16.03	0.00	0	
R2044 On 02/02/2023 Bond Future	11.00	Call			0.17000	0.00017	0,000	16.38	0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			1,158.26000	1.15826	870,330	16.66	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			2,979.53000	2.97953	3,274,290	18.34	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			2,985.05000	2.98505	2,696,860	18.34	0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,236.49000	1.23649	1,087,010	19.87	0.00	0	1,50
R2044 On 04/05/2023 Bond Future	11.41	Call			2,911.55000	2.91155	3,202,280	18.30	0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,047.06000	3.04706	2,754,840	18.30	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			2,945.45000	2.94545	3,238,200	18.32	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,015.92000	3.01592	2,725,720	18.32	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			4,160.50000	4.16050	4,516,290	18.93	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,133.58000	2.13358	1,906,420	18.93	0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.00	Call			5,183.04000	5.18304	5,580,590	19.40	0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			1,628.30000	1.62830	1,442,900	19.40	0.00	0	4,10
R2044 On 04/05/2023 Bond Future	12.25	Call			6,268.75000	6.26875	6,702,220	19.87	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			6,639.04000	6.63904	7,026,940	20.60	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,782.11000	2.78211	2,575,720	20.60	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			6,561.00000	6.56100	6,946,640	20.56	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,821.53000	2.82153	2,612,880	20.56	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			6,599.99000	6.59999	6,986,760	20.58	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,801.75000	2.80175	2,594,230	20.58	0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,311.43000	5.31143	5,013,480	18.16	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			4,792.07000	4.79207	5,101,330	18.17	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,280.24000	5.28024	4,983,520	18.17	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			4,727.53000	4.72753	5,034,340	18.14	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,342.79000	5.34279	5,043,620	18.14	0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			4,759.76000	4.75976	5,067,790	18.16	0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			7,657.40000	7.65740	8,037,320	19.87	0.00	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
R2044 On 01/02/2024 Bond Future	12.28	Put			4,560.83000	4.56083	4,322,750	19.87		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			7,692.52000	7.69252	8,073,350	19.88		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,538.32000	4.53832	4,301,150	19.88		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			7,622.02000	7.62202	8,001,040	19.86		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,583.16000	4.58316	4,344,180	19.86		0.00	0	
Total R2044 Option										0.00	0	9,73
Total For R2044										2,879,831,882.59	36,007	87,08
R2048 On 02/02/2023 Bond Future			11.14000	83.81920	11.18115	83.53523		17.06		4,538,222,945.60	54,143	
R2048 On 04/05/2023 Bond Future			11.19241	81.27815	11.28153	80.67060		19.20		1,113,510,655.00	13,700	239,3
R2048 On 03/08/2023 Bond Future			11.28927	82.83756	11.38158	82.21812		19.20		0.00	0	
R2048 On 02/11/2023 Bond Future			11.38637	80.02960	11.48194	79.39802		19.15		0.00	0	
R2048 On 01/02/2024 Bond Future			11.48630	81.62934	11.58533	80.98529		18.91		0.00	0	13,00
Total R2048 Future										5,651,733,600.60	67,843	252,31
R2048 On 02/02/2023 Bond Future	10.40	Call			0.00000	0.00000	0,000	15.64		0.00	0	
R2048 On 02/02/2023 Bond Future	10.40	Put			5,705.92000	5.70592	5,421,950	15.64		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Call			12.42000	0.01242	0,000	16.58		0.00	0	
R2048 On 02/02/2023 Bond Future	11.00	Put			1,275.83000	1.27583	979,440	16.58		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			45.88000	0.04588	0,000	16.70		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			826.63000	0.82663	487,130	16.71		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			66.72000	0.06672	0,000	16.73		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			767.92000	0.76792	417,230	16.73		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Call			94.30000	0.09430	0,000	16.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.10	Put			656.00000	0.65600	277,730	16.77		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			887.00000	0.88700	557,150	16.70		0.00	0	
R2048 On 02/02/2023 Bond Future	11.60	Call			2,793.21000	2.79321	3,077,160	17.78		0.00	0	
R2048 On 02/02/2023 Bond Future	11.60	Put			0.02000	0.00002	0,000	17.78		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Call			3,434.76000	3.43476	3,718,730	17.98		0.00	0	
R2048 On 02/02/2023 Bond Future	11.70	Put			0.00000	0.00000	0,000	17.98		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			55.53000	0.05553	0,000	16.71		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,282.84000	3.28284	3,605,710	18.92		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			2,821.51000	2.82151	2,536,830	18.92		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			2,425.41000	2.42541	2,693,840	18.48		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			3,671.55000	3.67155	3,332,430	18.48		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,209.53000	3.20953	3,528,170	18.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			2,882.47000	2.88247	2,593,560	18.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,246.17000	3.24617	3,566,930	18.90		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			2,851.93000	2.85193	2,565,140	18.90		0.00	0	
R2048 On 04/05/2023 Bond Future	10.40	Call			799.16000	0.79916	920,570	17.62		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			7,183.94000	7.18394	6,697,800	17.62		0.00	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
R2048 On 03/08/2023 Bond Future	12.11	Call			7,221.10000	7.22110	7,638,350	20.19		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,616.45000	2.61645	2,414,260	20.19		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			7,138.85000	7.13885	7,553,820	20.16		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,654.23000	2.65423	2,449,760	20.16		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			7,180.05000	7.18005	7,596,170	20.18		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,635.37000	2.63537	2,432,050	20.18		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			5,270.70000	5.27070	5,604,770	19.14		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,217.84000	5.21784	4,920,330	19.14		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			5,202.05000	5.20205	5,533,610	19.11		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,280.48000	5.28048	4,980,460	19.11		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			5,236.47000	5.23647	5,569,290	19.12		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,249.21000	5.24921	4,950,450	19.12		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			8,066.39000	8.06639	8,468,240	19.41		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,505.61000	4.50561	4,263,410	19.41		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			7,993.00000	7.99300	8,392,970	19.38		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,551.28000	4.55128	4,307,200	19.38		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			8,029.52000	8.02952	8,430,440	19.40		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,528.23000	4.52823	4,285,100	19.40		0.00	0	
Total R2048 Option										0.00	0	3,00
Total For R2048										5,651,733,600.60	67,843	255,31
R209 On 02/02/2023 Bond Future			10.84000	70.44599	10.87620	70.25413		15.19		819,005,079.74	11,626	
R209 On 04/05/2023 Bond Future			10.87808	68.96425	10.97759	68.44333		16.91		21,723,738.75	315	19,10
R209 On 03/08/2023 Bond Future			10.97123	70.31930	11.07421	69.78821		16.90		0.00	0	1,69
R209 On 02/11/2023 Bond Future			11.07156	68.53710	11.17824	67.99557		16.67		0.00	0	5,72
R209 On 01/02/2024 Bond Future			11.17509	69.87535	11.28564	69.32309		16.45		0.00	0	
Total R209 Future										840,728,818.49	11,941	26,51
R209 On 02/02/2023 Bond Future	10.78	Call			51.30000	0.05130	0,000	14.80		0.00	0	
R209 On 02/02/2023 Bond Future	10.78	Put			562.83000	0.56283	319,670	14.80		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Call			61.45000	0.06145	0,000	14.82		0.00	0	
R209 On 02/02/2023 Bond Future	10.79	Put			519.55000	0.51955	266,240	14.82		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Call			73.07000	0.07307	0,000	14.84		0.00	0	
R209 On 02/02/2023 Bond Future	10.80	Put			477.81000	0.47781	212,880	14.84		0.00	0	
R209 On 04/05/2023 Bond Future	11.50	Call			3,940.30000	3.94030	4,294,420	17.77		0.00	0	1,00
R209 On 04/05/2023 Bond Future	11.50	Put			1,294.28000	1.29428	1,127,480	17.77		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			7,707.04000	7.70704	8,166,090	19.46		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			385.88000	0.38588	324,010	19.46		0.00	0	8,50
R209 On 04/05/2023 Bond Future	11.09	Call			2,631.16000	2.63116	2,917,690	17.07		0.00	0	
R209 On 04/05/2023 Bond Future	10.00	Put			5,855.92000	5.85592	5,425,330	15.52		0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Call			1,202.16000	1.20216	1,376,990	16.13		0.00	0	4,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	10.50	Put		3,753.63000	3.75363	3,407,540	16.13	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,374.19000	2.37419	2,644,290	16.91	0.00	0	2,50
R209	On	04/05/2023	Bond Future	11.00	Put		2,257.63000	2.25763	2,006,810	16.91	0.00	0	8,2
R209	On	04/05/2023	Bond Future	11.09	Put		2,049.32000	2.04932	1,814,930	17.07	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,660.43000	2.66043	2,948,760	17.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		2,027.16000	2.02716	1,794,570	17.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,689.84000	2.68984	2,979,960	17.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,005.21000	2.00521	1,774,410	17.10	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		489.23000	0.48923	579,560	15.52	0.00	0	50
R209	On	03/08/2023	Bond Future	11.95	Call		5,983.84000	5.98384	6,360,210	17.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,691.25000	1.69125	1,536,530	17.90	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		2,353.89000	2.35389	2,578,910	16.21	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,311.62000	4.31162	4,005,550	16.21	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		5,916.42000	5.91642	6,290,870	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,717.55000	1.71755	1,560,910	17.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		5,950.19000	5.95019	6,325,610	17.89	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,704.43000	1.70443	1,548,760	17.89	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		1,123.17000	1.12317	1,256,640	15.78	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		6,957.65000	6.95765	6,560,030	15.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		4,363.32000	4.36332	4,667,240	16.79	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,503.87000	3.50387	3,266,260	16.79	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		4,307.49000	4.30749	4,609,250	16.77	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,547.33000	3.54733	3,307,560	16.77	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		4,335.48000	4.33548	4,638,330	16.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,525.65000	3.52565	3,286,970	16.78	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		6,913.44000	6.91344	7,281,870	17.15	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,847.75000	2.84775	2,663,920	17.15	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		6,852.58000	6.85258	7,219,460	17.13	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,878.11000	2.87811	2,692,730	17.13	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		6,882.87000	6.88287	7,250,530	17.14	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,862.76000	2.86276	2,678,160	17.14	0.00	0	
Total R209 Option											0.00	0	28,8
Total For R209											840,728,818.49	11,941	55,36
R210	On	02/02/2023	Bond Future			222.96272	222.96272	222.99373	222.99373		26,309,600.96	118	
R210	On	04/05/2023	Bond Future			224.18263	224.18263	224.21544	224.21544		0.00	0	3
R210	On	03/08/2023	Bond Future			228.64089	228.64089	228.67457	228.67457		0.00	0	30
R210	On	02/11/2023	Bond Future			229.98355	229.98355	230.01739	230.01739		0.00	0	
R210	On	01/02/2024	Bond Future			234.52853	234.52853	234.56274	234.56274		0.00	0	
Total R210 Future											26,309,600.96	118	6

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 R210												26,309,600.96	118	66
R213	On	02/02/2023	Bond Future			9.95000	86.99437	10.01123	86.69631		11.19	1,738,321,501.34	19,982	
R213	On	04/05/2023	Bond Future			9.99180	85.35144	10.10787	84.79902		12.28	29,104,841.04	341	33,66
R213	On	03/08/2023	Bond Future			10.07863	87.02833	10.19995	86.46517		11.77	0.00	0	
R213	On	02/11/2023	Bond Future			10.17990	85.17060	10.30692	84.59638		11.19	0.00	0	1,9
R213	On	01/02/2024	Bond Future			10.29030	86.83419	10.42356	86.24858		10.66	0.00	0	
Total R213 Future												1,767,426,342.38	20,323	35,55
R213	On	02/02/2023	Bond Future	9.16	Call			0.00000	0.00000	0,000	7.87	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Put			4,267.13000	4.26713	3,969,070	7.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			185.55000	0.18555	292,090	10.41	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			0.00000	0.00000	0,000	15.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			0.12000	0.00012	0,000	11.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call			963.61000	0.96361	1,256,430	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5.24000	0.00524	0,000	11.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			2,002.91000	2.00291	2,300,960	11.72	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put			0.01000	0.00001	0,000	11.72	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			9,822.07000	9.82207	10,120,130	15.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			191.52000	0.19152	0,000	10.41	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			1,010.35000	1.01035	1,304,280	11.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			4.13000	0.00413	0,000	11.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			1,057.27000	1.05727	1,352,090	11.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3.24000	0.00324	0,000	11.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,625.14000	1.62514	1,923,080	11.49	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			3,877.74000	3.87774	4,273,160	12.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			993.83000	0.99383	836,830	12.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			3,910.83000	3.91083	4,307,780	12.79	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			981.61000	0.98161	826,140	12.79	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			3,944.03000	3.94403	4,342,480	12.80	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			969.52000	0.96952	815,550	12.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			910.22000	0.91022	799,870	13.14	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			7,133.38000	7.13338	7,584,630	13.11	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			925.37000	0.92537	813,460	13.11	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			7,167.76000	7.16776	7,619,780	13.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			917.85000	0.91785	806,710	13.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			7,201.99000	7.20199	7,654,800	13.14	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			5,466.58000	5.46658	5,860,500	11.76	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,863.08000	1.86308	1,682,780	11.76	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			5,406.66000	5.40666	5,798,610	11.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,888.37000	1.88837	1,706,100	11.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	02/11/2023	Bond Future	11.12	Call		5.43646000	5.43646	5,829,400	11.75	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		1,875.55000	1.87555	1,694,270	11.75	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,770.17000	1.77017	1,613,010	11.67	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		7,197.74000	7.19774	7,626,930	11.68	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,760.29000	1.76029	1,603,870	11.68	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		7,137.12000	7.13712	7,564,830	11.66	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,780.10000	1.78010	1,622,200	11.66	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		7,167.42000	7.16742	7,595,870	11.67	0.00	0	
Total R213 Option											0.00	0	
Total For R213											1,767,426,342.38	20,323	35,55
R214	On	02/02/2023	Bond Future			11.12500	67.17567	11.16121	66.97642	16.91	4,571,304,343.50	68,050	
R214	On	04/05/2023	Bond Future			11.16988	65.44130	11.25889	64.95660	18.96	11,452,227.50	175	23,12
R214	On	03/08/2023	Bond Future			11.26129	66.72707	11.35328	66.23288	18.98	0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.36143	64.72786	11.45658	64.22393	18.86	0.00	0	
R214	On	01/02/2024	Bond Future			11.46725	65.99189	11.56576	65.47802	18.65	0.00	0	
Total R214 Future											4,582,756,571.00	68,225	26,10
R214	On	02/02/2023	Bond Future		Call		0.00000	0.00000	0,000	21.65	0.00	0	
R214	On	02/02/2023	Bond Future		Put		33,023.58000	33.02358	32,824,330	21.65	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Call		0.00000	0.00000	0,000	15.36	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		3,362.70000	3.36270	3,561,950	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Put		0.00000	0.00000	0,000	18.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		87.30000	0.08730	0,000	16.60	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		480.06000	0.48006	193,510	16.60	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		102.19000	0.10219	0,000	16.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Call		2,340.12000	2.34012	2,539,360	17.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.60	Put		0.01000	0.00001	0,000	17.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Call		15.40000	0.01540	0,000	16.43	0.00	0	
R214	On	02/02/2023	Bond Future	11.00	Put		909.91000	0.90991	695,260	16.43	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		62.47000	0.06247	0,000	16.56	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Put		1,460.16000	1.46016	1,259,870	16.25	0.00	0	
R214	On	02/02/2023	Bond Future	10.30	Put		5,010.53000	5.01053	4,811,280	15.36	0.00	0	
R214	On	02/02/2023	Bond Future	10.90	Call		1.04000	0.00104	0,000	16.25	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		566.21000	0.56621	304,490	16.56	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		74.10000	0.07410	0,000	16.58	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		522.32000	0.52232	248,970	16.58	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		439.57000	0.43957	138,130	16.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,824.51000	2.82451	3,090,230	19.21	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,174.04000	2.17404	1,955,060	19.21	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,764.10000	2.76410	3,026,560	19.17	0.00	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
R214	On	04/05/2023	Bond Future	11.36	Put		2,220.34000	2.22034	1,998,100	19.17	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,794.30000	2.79430	3,058,390	19.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,197.15000	2.19715	1,976,540	19.19	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,959.78000	1.95978	1,805,610	20.03	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		6,036.57000	6.03657	6,377,480	20.05	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,945.53000	1.94553	1,792,250	20.05	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		5,968.94000	5.96894	6,308,070	20.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,974.29000	1.97429	1,819,230	20.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		6,002.66000	6.00266	6,342,680	20.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		4,178.80000	4.17880	4,444,660	18.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,160.80000	4.16080	3,922,730	18.81	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		4,206.36000	4.20636	4,473,220	18.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,135.77000	4.13577	3,898,700	18.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		4,151.33000	4.15133	4,416,170	18.79	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,185.98000	4.18598	3,946,890	18.79	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,574.83000	3.57483	3,381,880	19.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		6,475.75000	6.47575	6,797,430	19.13	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,556.41000	3.55641	3,364,220	19.13	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		6,505.79000	6.50579	6,828,230	19.14	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,538.32000	3.53832	3,346,890	19.14	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		6,445.99000	6.44599	6,766,910	19.12	0.00	0	
Total R214 Option											0.00	0	
Total For R214										4,582,756,571.00	68,225	26,10	
Total for Bond										50,912,028,968.13	580,839	1,385,44	
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	

Contract 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 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	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 02/02/2023 GOVI			878.14000	878.14000	875.30400	875.30400				834,233,000.00	95	
GOVI On 04/05/2023 GOVI			897.31000	897.31000	892.00400	892.00400				0.00	0	84
GOVI On 03/08/2023 GOVI			914.93900	914.93900	909.52900	909.52900				0.00	0	
GOVI On 02/11/2023 GOVI			932.74900	932.74900	927.23300	927.23300				0.00	0	
GOVI On 01/02/2024 GOVI			950.98300	950.98300	945.35700	945.35700				0.00	0	
Total GOVI Future										834,233,000.00	95	84
GOVI On 02/02/2023 GOVI	850.82	Call			244,840.00000	24.48400	273,200,000			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			244,740.00000	24.47400	273,100,000			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			244,640.00000	24.46400	273,000,000			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			391,340.00000	39.13400	444,400,000			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			391,240.00000	39.12400	444,300,000			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			391,440.00000	39.14400	444,500,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			723,190.00000	72.31900	777,290,000			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			723,090.00000	72.30900	777,190,000			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			722,990.00000	72.29900	777,090,000			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			414,330.00000	41.43300	469,490,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On 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			414,230.00000	41.42300	469,390,000		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			414,130.00000	41.41300	469,290,000		0.00	0	
GOVI	On 01/02/2024	GOVI	879.99	Call			653,670.00000	65.36700	709,930,000		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			653,570.00000	65.35700	709,830,000		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			653,770.00000	65.37700	710,030,000		0.00	0	
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											834,233,000.00	95	84
Total for GOVI											834,233,000.00	95	84
AL37	On 02/02/2023	Index Future			879.07900	879.07900	875.13800	875.13800			0.00	0	
AL37	On 04/05/2023	Index Future			894.37400	894.37400	891.83500	891.83500			0.00	0	
AL37	On 03/08/2023	Index Future			911.94500	911.94500	909.35700	909.35700			0.00	0	
AL37	On 02/11/2023	Index Future			929.69700	929.69700	927.05700	927.05700			0.00	0	
AL37	On 01/02/2024	Index Future			947.87100	947.87100	945.17800	945.17800			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On 02/02/2023	Index Future			1,014.56600	1,014.56600	1,022.80600	1,022.80600			0.00	0	
AL7T	On 04/05/2023	Index Future			1,049.61800	1,049.61800	1,042.32100	1,042.32100			0.00	0	
AL7T	On 03/08/2023	Index Future			1,070.23900	1,070.23900	1,062.79900	1,062.79900			0.00	0	
AL7T	On 02/11/2023	Index Future			1,091.07300	1,091.07300	1,083.48600	1,083.48600			0.00	0	
AL7T	On 01/02/2024	Index Future			1,112.40100	1,112.40100	1,104.66500	1,104.66500			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On 02/02/2023	Index Future			890.40000	890.40000	887.57500	887.57500			44,520,000.00	5	
ALBI	On 04/05/2023	Index Future			909.85300	909.85300	904.50900	904.50900			90,985,300.00	10	10
ALBI	On 03/08/2023	Index Future			927.72800	927.72800	922.28000	922.28000			0.00	0	
ALBI	On 02/11/2023	Index Future			945.78800	945.78800	940.23200	940.23200			0.00	0	
ALBI	On 01/02/2024	Index Future			964.27600	964.27600	958.61100	958.61100			0.00	0	
Total ALBI Future											135,505,300.00	15	10
Total For ALBI											135,505,300.00	15	10
IGOV	On 02/02/2023	Index Future			319.13800	319.13800	321.89100	321.89100			481,898,380.00	151	
IGOV	On 04/05/2023	Index Future			327.85400	327.85400	328.11300	328.11300			6,557,080.00	2	68
IGOV	On 03/08/2023	Index Future			334.37400	334.37400	334.63800	334.63800			0.00	0	
IGOV	On 02/11/2023	Index Future			340.96000	340.96000	341.22900	341.22900			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IGOV On 01/02/2024 Index Future			347.70000	347.70000	347.97400	347.97400			0.00	0	
Total IGOV Future									488,455,460.00	153	65
Total For IGOV									488,455,460.00	153	65
Total for Index									623,960,760.00	168	76
JIBAR f On 15/02/2023 Jibar Future			7.47000	92.53000	7.45500	92.54500			0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.49000	92.51000	7.46500	92.53500			0.00	0	
JIBAR f On 19/04/2023 Jibar Future			7.55000	92.45000	7.56500	92.43500			0.00	0	
JIBAR f On 17/05/2023 Jibar Future			7.55000	92.45000	7.57000	92.43000			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.55500	92.44500	7.57500	92.42500			0.00	0	
JIBAR f On 19/07/2023 Jibar Future			7.51000	92.49000	7.54500	92.45500			0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.46000	92.54000	7.51000	92.49000			0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.19500	92.80500	7.28500	92.71500			0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			7.12000	92.88000	7.24500	92.75500			0.00	0	
JIBAR f On 19/06/2024 Jibar Future			6.89000	93.11000	7.02500	92.97500			0.00	0	
JIBAR f On 18/09/2024 Jibar Future			6.88000	93.12000	7.02000	92.98000			0.00	0	6
JIBAR f On 18/12/2024 Jibar Future			6.89000	93.11000	7.02500	92.97500			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 :									52,370,222,728.13	581,102	1,387,46
ABCPI3 On 07/12/2023 Spot Bond			5.05000	325.60742	5.05000	325.53007			0.00	0	40,000,00
Total ABCPI3 SPOT									0.00	0	40,000,00
Total For ABCPI3									0.00	0	40,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.30591			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.85841			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.11500	102.54767	9.11500	102.52256			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.34000	90.33074	11.34000	90.30337			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.93960			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.71268				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.22040				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.47140				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.70798				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.32627				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.35949				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	102.97006				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.81654				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	102.45561				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN30 On 29/08/2028 Spot Bond					0.00000	102.52844				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN32 On 15/11/2023 Spot Bond					0.00000	100.12461				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.31223				0.00	0	4,900,000,00
Total ABFN33 SPOT										0.00	0	4,900,000,00
Total For ABFN33										0.00	0	4,900,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.40535				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.52846				0.00	2,200,000,000	1,100,000,00
Total ABFN36 SPOT										0.00	2,200,000,000	1,100,000,00
Total For ABFN36										0.00	2,200,000,000	1,100,000,00
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.96460				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.36772				0.00	0	5,170,000,00
Total ABFN40 SPOT										0.00	0	5,170,000,00
Total For ABFN40										0.00	0	5,170,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.20397				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.81407				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.47076				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.47644				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.93331				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.48863				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.53398				0.00	0	
Total ABFN48 SPOT										0.00	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 ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.79414				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.69861				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.95961				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.74144				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	99.81861				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	99.91572				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	99.81146				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.41014				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	99.81801				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	99.81257				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.60028				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.94934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.40190				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.99238				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.91626				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.52989				0.00	930,000,000	930,000,000
Total ABJ02 SPOT										0.00	930,000,000	930,000,000
Total For ABJ02										0.00	930,000,000	930,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.64831				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.00098				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.04317				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.92000	7.92000	7.92000	160.75573				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	66.09297	100.00000	65.93845				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	165.19979				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.60700	4.60700	4.60700	215.04215				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN63 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	235.06942				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.16500	9.16500	9.16500	103.30434				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.03000	8.03000	8.03000	109.41644				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.44500	107.20845	8.44500	107.18396				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.44000	111.01367	8.44000	110.98833				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.13500	104.65012	8.13500	104.62707				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.69500	103.92623	8.69500	103.90180				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	17.25537	100.00000	17.21676				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.70000	326.51686	4.70000	326.44234				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.90500	10.90500	10.90500	100.82912				0.00	0	100,000,00
Total ABX01 SPOT										0.00	0	100,000,00
Total For ABX01										0.00	0	100,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	101.28379				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.25782				0.00	0	
Total ACL098 SPOT										0.00	0	

Contract 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 ACL098										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	195.44474				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.21395				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.70436				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.86280				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.54784				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.51633				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.80093				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.42607				0.00	1,400,000,000	750,000,000
Total AGLG01 SPOT										0.00	1,400,000,000	750,000,000
Total For AGLG01										0.00	1,400,000,000	750,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	102.96126				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.95144				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.67555				0.00	0	1,099,700
Total AGT02 SPOT										0.00	0	1,099,700
Total For AGT02										0.00	0	1,099,700
AGT03 On 05/06/2025 Spot Bond					0.00000	104.93590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.22391				0.00	0	2,360,70
Total AGT04 SPOT										0.00	0	2,360,70
Total For AGT04										0.00	0	2,360,70
AGT05 On 16/11/2027 Spot Bond					0.00000	102.29050				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.43541				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.44551				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.33000	98.65414	8.33000	98.63189				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.46083				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.51187				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.57551				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.40854				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.73390				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.69000	104.63567	9.69000	104.60877				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.79019				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.79700				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.88112				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.67461				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.16123				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.66021				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.79689				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.88099				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.46928				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.82532				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.89291				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.83895				0.00	0	
Total AHF7B1 SPOT										0.00	0	

Contract 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 AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.80741				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.92303				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.88309				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	103.02051				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.53228				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.55500	103.84417	8.55500	103.82030				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			10.40500	100.38303	10.40500	100.35490				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			11.51000	94.57301	11.51000	94.54377				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02: On 16/11/2027 Spot Bond					0.00000	99.73602				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03: On 16/11/2029 Spot Bond					0.00000	99.72739				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04: On 05/12/2032 Spot Bond					0.00000	101.79482				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.78700	193.59597	6.78700	193.54103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.00422				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.31752				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.33456				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.97199				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.98271				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.53000	249.63345	5.53000	249.57090				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.14000	216.47875	6.14000	216.42103				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.47700	206.54731	5.47700	206.49588				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.50500	114.44642	5.50500	114.41775				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.09810				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.34275				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/06/2023 Spot Bond					0.00000	101.15311				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.77719				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.82433				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.79280				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.41589				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.99547				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.20615				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.82221				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.08500	5.08500	5.08500	114.39203				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.63500	5.63500	5.63500	104.99637				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.27767				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.39521				0.00	800,000,000	400,000,000
Total ASN328 SPOT										0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For ASN328										0.00	800,000,000	400,000,000
ASN33: On 09/05/2024 Spot Bond					0.00000	99.92493				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.78988				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.61500	112.96601	5.61500	112.93738				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.21910				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.57578				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.32054				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.18659				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.18659				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.70261				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.47491				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.30846				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.71047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.81051				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.31480				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	101.31480				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.46834				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.20169				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.17353				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.30353				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	101.53395				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	103.96522				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	101.07932				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	101.10036				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.40499				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.21874				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.47606				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.47889				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.15000	10.15000	10.15000	99.46190				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.37000	10.37000	10.37000	105.52807				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.16020				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.17667				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.76334				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.44641				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	124.41900				0.00	0	
Total ASN485 SPOT										0.00	0	

Contract 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 ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.15500	10.15500	10.15500	105.51851				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.71843				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.23745				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.23745				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.17176				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.72500	98.87441	9.72500	98.84861				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.90500	98.73219	8.90500	98.70856				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.45500	97.60392	9.45500	97.57915				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.45500	97.60392	9.45500	97.57915				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.03000	101.63887	8.03000	101.61677				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.98000	101.64846	9.98000	101.62111				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			9.93000	101.64821	9.93000	101.62100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			9.43000	101.17894	9.43000	101.15319				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			9.43000	101.17894	9.43000	101.15319				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.88917				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.15587				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/07/2023 Spot Bond			10.06500	100.47891	10.06500	100.45248				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.15500	100.48482	10.15500	100.45733				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.01500	100.68743	10.01500	100.66024				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	101.08973				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.32508				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.59050				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	108.82607				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 13/02/2023 Spot Bond					0.00000	99.83489				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	96.02142				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2024 Spot Bond			9.97500	99.48503	9.97500	99.45828				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.65106				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.50718				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.30733				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.33222				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	102.00812				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.22233				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.17584				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2023 Spot Bond					0.00000	100.99393				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	97.32312				0.00	0	
Total ASN613 SPOT										0.00	0	

Contract 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 ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.20474				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.08858				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.79471				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.16274				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.01575				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.85518				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.29061				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.37599				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.73966				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.00021				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.51183				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.67016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.94773				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.79210				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.91067				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.85181				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.99796				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.33576				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.37469				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.02070				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.49863				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.94405				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.15707				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/07/2026 Spot Bond					0.00000	100.17022				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.48692				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.19979				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.24486				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.25136				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.54368				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.92345				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.87440				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	102.01565				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.95690				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.64447				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.86638				0.00	0	
Total ASN718 SPOT										0.00	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 ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.44343				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.65399				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.16653				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.88746				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.95436				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.21238				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.22537				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	98.37864				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.16063				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.42973				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.37258				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.15884	9.15884	9.15884	105.62306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79 On 15/03/2025 Spot Bond					0.00000	101.64465				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79 On 31/01/2024 Spot Bond			9.89500	9.89500	9.89500	100.44443				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	100.17426				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.15985				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.16003				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.29066				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	101.10289				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	100.84273				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.84231				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.63988				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.08081				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 31/01/2037 Spot Bond					0.00000	103.76535				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.66711				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.76987				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.76836				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.57674				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.51730				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.51730				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.17436				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.26578				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.33123				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.32934				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.32934				0.00	0	
Total ASN840 SPOT										0.00	0	

Contract 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 ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.34138				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	115.35293				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.53500	6.53500	6.53500	100.37034				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.58500	6.58500	6.58500	100.37195				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.73500	6.73500	6.73500	100.37680				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.19183				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.19089				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.21247				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.23860				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.88752				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.47110				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.17672				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	117.30607				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	107.33829				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.47404				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.47404				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.30571				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.35040				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.35040				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.93133				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.14750				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.38133				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88(On 20/06/2027 Spot Bond					0.00000	101.36835				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	100.02815				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	101.53412				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	100.47497				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88(On 29/06/2028 Spot Bond					0.00000	101.04263				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88(On 15/09/2028 Spot Bond					0.00000	101.40998				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88(On 31/01/2024 Spot Bond			10.60500	101.13224	10.60500	101.10338				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90(On 20/06/2027 Spot Bond					0.00000	101.35537				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90(On 31/01/2030 Spot Bond					0.00000	100.15427				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90(On 20/06/2026 Spot Bond					0.00000	101.19939				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91(On 31/07/2027 Spot Bond					0.00000	101.92453				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91(On 31/08/2027 Spot Bond					0.00000	101.96152				0.00	0	
Total ASN915 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.92453				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.88753				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.90603				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.93378				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.90603				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.93378				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	101.45018				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	101.49039				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.31625				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN935 SPOT										0.00	0	
Total For ASN935										0.00	0	
ASN935 On 20/12/2027 Spot Bond					0.00000	101.99625				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.41385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.16578				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.32947				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN941 On 20/12/2027 Spot Bond					0.00000	101.28140				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN942 On 20/12/2025 Spot Bond					0.00000	101.23834				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN944 On 20/12/2027 Spot Bond					0.00000	101.47871				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN945 On 20/06/2027 Spot Bond					0.00000	101.20272				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	101.21247				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN951 On 31/08/2027 Spot Bond					0.00000	101.88753				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN952 On 31/07/2027 Spot Bond					0.00000	100.17506				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN953 On 20/12/2027 Spot Bond					0.00000	101.39438				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN954 On 20/12/2025 Spot Bond					0.00000	101.24873				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95! On 20/12/2024 Spot Bond					0.00000	101.17353				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96! On 30/09/2027 Spot Bond					0.00000	100.88538				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96! On 07/12/2027 Spot Bond					0.00000	69.29473				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97! On 20/12/2027 Spot Bond					0.00000	100.37770				0.00	600,000,000	700,000,000
Total ASN973 SPOT										0.00	600,000,000	700,000,000
Total For ASN973										0.00	600,000,000	700,000,000
ASN97! On 20/12/2027 Spot Bond					0.00000	100.33607				0.00	400,000,000	600,000,000
Total ASN974 SPOT										0.00	400,000,000	600,000,000
Total For ASN974										0.00	400,000,000	600,000,000
ASN97! On 24/01/2025 Spot Bond					0.00000	86.79718				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97! On 31/01/2028 Spot Bond					0.00000	100.18072				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97! On 20/12/2027 Spot Bond					0.00000	100.15367				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.77786				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.61500	101.66161	6.61500	101.64343				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.34450				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.44995				0.00	0	
Total BAW36 SPOT										0.00	0	

Contract 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 BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.57386				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.95003				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.81306				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.06275				0.00	0	100,000,00
Total BAWGL2 SPOT										0.00	0	100,000,00
Total For BAWGL2										0.00	0	100,000,00
BAYA72 On 31/03/2026 Spot Bond			11.35500	11.35500	11.35500	106.41403				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.38554				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.11380				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.21372				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.57802				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.22164				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.11432				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.22046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.12938				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.45761				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.20619				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.04658				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.06899				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.04606				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.84854				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.03704				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.25084				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.11545				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.11455				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.08275				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.22890				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.37653				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.25211				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.22924				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.22033				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.22890				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.22924				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	101.27497				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.46000	8.46000	8.46000	101.05034				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.99998				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	

Contract 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 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	
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	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.14279				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.78979				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.11614				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.79899				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.14872				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.35214				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.84800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.16042				0.00	0	70,000,00
Total BID10 SPOT										0.00	0	70,000,00
Total For BID10										0.00	0	70,000,00
BID11 On 15/11/2023 Spot Bond			8.59500	102.93430	8.59500	102.91036				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.67745				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.48259				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.90890				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.92950				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.17204				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.65804				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.79400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.45700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	73.45400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 06/07/2026 Spot Bond					0.00000	54.59700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	51.58700				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.80504				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.64020				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.62180				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.71426				0.00	0	50,000,00
Total BPPF23 SPOT										0.00	0	50,000,00
Total For BPPF23										0.00	0	50,000,00
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.67868				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.07090				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.74280				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	99.91284				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.78434				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.78409				0.00	0	
Total BPPF36 SPOT										0.00	0	

Contract 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 BPPF36									0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.96643			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.19021			0.00	0	
Total BWZJ25 SPOT									0.00	0	
Total For BWZJ25									0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	101.05983			0.00	0	
Total BYA100 SPOT									0.00	0	
Total For BYA100									0.00	0	
BYA10 On 30/09/2025 Spot Bond					0.00000	101.03690			0.00	0	
Total BYA101 SPOT									0.00	0	
Total For BYA101									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.05021			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.00980			0.00	0	1,090,000,00
Total CBL30 SPOT									0.00	0	1,090,000,00
Total For CBL30									0.00	0	1,090,000,00
CBL31 On 21/11/2025 Spot Bond					0.00000	101.64338			0.00	600,000,000	300,000,00
Total CBL31 SPOT									0.00	600,000,000	300,000,00
Total For CBL31									0.00	600,000,000	300,000,00
CCT01 On 23/06/2023 Spot Bond			7.95500	103.22534	7.95500	103.20350			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.25500	105.98495	8.25500	105.96140			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.80500	108.87698	8.80500	108.85107			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.84500	9.84500	9.84500	101.20860			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.09452				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	102.12460				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.22917				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.41842				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.43691				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.17105				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.47273	4.77000	102.23000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.57500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.24881				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.61000	105.02885	9.61000	105.00161				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN365 On 20/03/2024 Spot Bond			8.70700	109.43782	8.70700	108.68600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.63026				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.44500	104.16420	10.44500	104.13491				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.98667	6.50000	108.31000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.20800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.35000	156.95915	6.35000	156.91627				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.46000	150.85560	8.46000	150.80591				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.25500	105.49133	9.25500	105.46497				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.83977				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.68607				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.75500				0.00	0	
Total CLN504 SPOT										0.00	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 CLN504										0.00	0	
CLN511 On 15/03/2025 Spot Bond				100.00000	0.00000	101.36477				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	100.17559				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.93191				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.39790				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.72914				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	101.37639				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.42067				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.32457				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.43102				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	101.25713				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.39790				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	101.27125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.47636				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.68500	101.97731	9.68500	101.95068				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.20183				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	99.81122				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.54887				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	159.98500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.43506				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.15500	107.18574	9.15500	107.15967				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.20500	105.26624	9.20500	105.24008				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.29500	104.47675	9.29500	104.45053				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			9.34500	9.34500	9.34500	327.43911				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	99.76728				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.82690				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.76607				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.58914				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	130.78300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	99.82228				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.65500	103.37740	9.65500	103.58327				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.15500	104.81626	9.15500	104.79034				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.13963				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	101.79077				0.00	0	
Total CLN565 SPOT										0.00	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 CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.62512				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.60086				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.82879				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.38500	103.78763	9.38500	103.76134				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.82132				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.82823				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.33626				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.34908				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.46337				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.86896				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.90083				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.37774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.46738				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.91232				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.43754				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.71572				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.22491				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.07476				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.12046				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.77000	155.57877	4.77000	124.58279				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	102.03167				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.07315				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.74589				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN597 On 24/11/2024 Spot Bond			8.62500	8.62500	8.62500	102.72182				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.83680				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.33913				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.22491				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.22491				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.90400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.21000	8.21000	8.21000	100.76325				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	101.20526				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.02858				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.50046				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.76492				0.00	0	
Total CLN608 SPOT										0.00	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 CLN608										0.00	0	
CLN60: On 30/04/2023 Spot Bond			8.78500	102.63439	8.78500	102.61017				0.00	0	
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	100.32577				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.20709				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61: On 07/03/2025 Spot Bond					0.00000	101.52578				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61: 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	
CLN61: On 30/11/2023 Spot Bond					0.00000	101.84850				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 20/12/2029 Spot Bond					0.00000	98.26200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61: On 20/12/2024 Spot Bond					0.00000	102.62703				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61: On 31/05/2024 Spot Bond					0.00000	101.69421				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62: On 28/10/2024 Spot Bond					0.00000	100.17051				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62: On 28/10/2024 Spot Bond					0.00000	100.56721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	101.98007				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.60319				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.51500	61.74559	12.51500	80.53241				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.98433				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.85500	103.65431	9.85500	103.62721				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.97376				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.95293				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.80895				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	99.92538				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.27005				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN636 On 21/11/2024 Spot Bond					0.00000	101.73375				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.96745				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.99302				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	102.09362				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.46174				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.74006				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.21025				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.31150				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.21158				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	102.07801				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.68393				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.96745				0.00	0	
Total CLN650 SPOT										0.00	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 CLN650										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.96745				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	98.99200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.36855				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.05787				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.64635				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	100.89400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	124.81700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	151.27200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	101.86992				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	99.99160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.24498				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.04893				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.39628				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.80736				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	102.11464				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.45647	159.63796	5.45647	129.70118				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.45647	159.63796	5.45647	129.70201				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	102.14618				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.23027				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.17929				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.67006				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	103.89270				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.45114				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.14634				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.16673				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	102.14651				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.30649				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.30629				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.47334				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.97532				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.19857				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	102.34224				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	88.73221				0.00	0	
Total CLN697 SPOT										0.00	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 CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.23918				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.39162				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.58600				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.00426				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	102.26949				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.28722				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	102.27231				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.97696				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.18042				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.31224				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.55272				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.28664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.77822				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.18551				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.18551				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.18551				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	80.36070				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.28375				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	79.36758				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	79.68689				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.53591				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	80.39019				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.12316				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	101.12316				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.12316				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.13589				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.13589				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.13589				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.86336				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.89024				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.52167				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.19835				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.29897				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	93.80279				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.46936				0.00	0	
Total CLN737 SPOT										0.00	0	

Contract 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 CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.74102				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	119.27000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.55048				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.94642				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.98352				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.15168				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.29700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.41665				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.94725				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.19851				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.17265				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				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 CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	101.35983				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.79545				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	100.12051				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.54393				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	90.79600				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	89.61000				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	100.83402				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.79456				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76 On 22/04/2026 Spot Bond					0.00000	100.23271				0.00	0	
Total CLN761 SPOT										0.00	0	
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	101.95475				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.28312				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	92.26449				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	100.12051				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 On 31/01/2024 Spot Bond					0.00000	95.51400				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	101.19723				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.66091				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	107.53551				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	84.85833				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	90.59243				0.00	0	
Total CLN772 SPOT										0.00	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 CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.88248				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.17703				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			7.46000	7.46000	7.46000	98.41738				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.79498				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	102.05398				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.15746				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.15825				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	104.93964				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.16225				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.16400				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.93133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.09652				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.93133				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	110.01582				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	109.84849				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.17356				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.37900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.17356				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.06521				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.17356				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.93139				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.17356				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	100.17369				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.17410				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.17410				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.89670				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.61110				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	100.15873				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.46072				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.17501				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.90609				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.16385				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.12836				0.00	0	
Total CLN809 SPOT										0.00	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 CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.46000	101.07335	8.46000	101.05034				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.13462				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.36825				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.17356				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	100.17378				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	100.17501				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	100.15747				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.17356				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.17378				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.93139				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.17378				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.17378				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.17347				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.17378				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.92313				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.17356				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	107.12359				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.56720				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.17347				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			8.81000	8.81000	8.81000	104.50739				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.88739				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN835 On 31/08/2026 Spot Bond					0.00000	101.88752				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.88753				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.88742				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.93139				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	101.20337				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.85087				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.34000				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	96.77400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.87200				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.50076				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.84193				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.85127				0.00	0	
Total CLN846 SPOT										0.00	0	

Contract 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 CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.93139				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.93139				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.93103				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.18422				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.23596				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.21247				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.26705				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.34888				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.37484				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.26413				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.00038				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	86.75919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	100.17378				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.27745				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.19947				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86(On 09/03/2028 Spot Bond					0.00000	101.47883				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	111.45806				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86(On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.12100				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	102.94300				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86(On 31/01/2025 Spot Bond					0.00000	100.19033				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	85.55114				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86(On 15/07/2029 Spot Bond					0.00000	100.15442				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	100.15589				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87 On 31/07/2027 Spot Bond					0.00000	100.15509				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.03417				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87 On 31/08/2025 Spot Bond					0.00000	101.88739				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87 On 20/06/2027 Spot Bond					0.00000	101.23197				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.23770				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87 On 29/10/2025 Spot Bond					0.00000	100.23770				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87 On 24/04/2023 Spot Bond					0.00000	100.27963				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87 On 31/01/2030 Spot Bond					0.00000	100.15395				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87 On 02/04/2026 Spot Bond					0.00000	100.83680				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	100.83220				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	83.35893				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.15347				0.00	0	
Total CLN882 SPOT										0.00	0	

Contract 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 CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.12806				0.00	0	
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	80.92369				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	80.92369				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	80.74527				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	80.89391				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.68000	5.68000	5.68000	124.58049				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	101.34245				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	101.27491				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.17378				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.24094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.88739				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.93133				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.79541				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 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	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.96844				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.47730				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			10.84000	10.84000	10.84000	106.23559				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.64700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.24000	10.24000	10.24000	105.12805				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.52960				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.42670				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN906 On 20/12/2027 Spot Bond					0.00000	101.33336				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.67696				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	103.30700				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	106.00500				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.48280				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.00024				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.17330				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.39648				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.22500	102.70738	10.22500	102.67955				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.44500	104.26037	10.44500	104.23121				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.31500	100.27627	11.31500	100.24595				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.69000	103.05032	9.69000	103.02337				0.00	0	
Total COT01 SPOT										0.00	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 COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.21500	95.98722	12.21500	95.95596				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.80500	96.29548	10.80500	96.26764				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.77969				0.00	0	1,000,000,00
Total DSY02 SPOT										0.00	0	1,000,000,00
Total For DSY02										0.00	0	1,000,000,00
DSY03 On 21/11/2024 Spot Bond			9.55500	9.55500	9.55500	103.65041				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.59768				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.94227				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.55297				0.00	0	100,000,00
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.75480				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.93615				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.93668				0.00	0	1,000,000,00
Total DTF002 SPOT										0.00	0	1,000,000,00
Total For DTF002										0.00	0	1,000,000,00
DTF003 On 14/09/2023 Spot Bond					0.00000	101.19798				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.22132				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.35500	104.57853	7.35500	104.55755				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	99.54545	100.00000	99.28756				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	99.54545	100.00000	99.28756				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.77500	104.46740	9.77500	104.44032				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.54886	9.69000	104.52199				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.54886	9.69000	104.52199				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.75500	99.02598	9.75500	98.99993				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.91000	101.22880	10.91000	101.19959				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	104.74105	10.10000	104.71301				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.74105	10.10000	104.71301				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	100.89158				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.89933				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.96707				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.80781				0.00	0	52,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total DVF27 SPOT										0.00	0	52,000,000.00
Total For DVF27										0.00	0	52,000,000.00
DVF28 On 02/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	21,800,000.00
Total DVF28 SPOT										0.00	0	21,800,000.00
Total For DVF28										0.00	0	21,800,000.00
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.83443				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	101.67442				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.92049				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.05776				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.15010				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.48879				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.33594				0.00	0	26,200,000.00
Total DVFB31 SPOT										0.00	0	26,200,000.00
Total For DVFB31										0.00	0	26,200,000.00
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.61863				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.45812				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.16500	104.79723	9.16500	104.77130			435,337,500,000,000.00		47,500,000,000	47,500,000.00
Total ECN24 SPOT									15,337,500,000,000.00	47,500,000,000	47,500,000.00	
Total For ECN24									15,337,500,000,000.00	47,500,000,000	47,500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			5.79000	117.09866	5.79000	117.06843				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.70500	99.71851	5.70500	99.69301			278,404,000,000,000.00	48,800,000,000	119,400,000,000	
Total EL037 SPOT									'8,404,000,000,000.00	48,800,000,000	119,400,000,000	
Total For EL037									'8,404,000,000,000.00	48,800,000,000	119,400,000,000	
EL037/I On 31/01/2037 Spot Bond			2.25000	148.75262	2.25000	148.72849			0.00	0		
Total EL037/I2038 SPOT									0.00	0		
Total For EL037/I2038									0.00	0		
EL28 On 02/05/2028 Spot Bond			4.91700	155.80846	4.91700	155.77187			0.00	0	230,000,000	
Total EL28 SPOT									0.00	0	230,000,000	
Total For EL28									0.00	0	230,000,000	
EL29 On 19/11/2029 Spot Bond			4.83200	140.95571	4.83200	140.92293			0.00	0		
Total EL29 SPOT									0.00	0		
Total For EL29									0.00	0		
EL30 On 29/07/2030 Spot Bond			4.83700	135.26147	4.83700	135.23001			0.00	0	10,000,000	
Total EL30 SPOT									0.00	0	10,000,000	
Total For EL30									0.00	0	10,000,000	
EL31 On 02/06/2031 Spot Bond			5.61000	118.86269	5.61000	118.83267			0.00	0		
Total EL31 SPOT									0.00	0		
Total For EL31									0.00	0		
EL36 On 31/01/2036 Spot Bond			5.47500	104.61186	5.47500	104.58574			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	148.75262	2.25000	148.72849			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	179.94694			0.00	0		
Total ELN001 SPOT									0.00	0		
Total For ELN001									0.00	0		
ELN002 On 07/06/2024 Spot Bond					0.00000	177.02939			0.00	0		
Total ELN002 SPOT									0.00	0		
Total For ELN002									0.00	0		
ELN004 On 23/09/2024 Spot Bond					0.00000	165.74118			0.00	0		
Total ELN004 SPOT									0.00	0		

Contract 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 ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	137.78485				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	136.83727				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	133.32287				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	123.94937				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	119.32985				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	121.22733				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	100.41243				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	109.55416				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	107.59283				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	110.63857				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	105.86967				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	108.91547				0.00	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 ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.86500	102.81793	9.86500	102.79059				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.91000	11.91000	11.91000	95.93851				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.96000	11.96000	11.96000	100.04233				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			9.95500	9.95500	9.95500	101.57004				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.95500	9.95500	9.95500	101.91049				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.00000	12.00000	12.00000	98.26606				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.08500	11.08500	11.08500	100.23247				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.50000	14.50000	14.50000	93.03990				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.76795				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.45941				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.52516				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	101.67255				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.56572				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.51733				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.74278				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.35974				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	99.90390				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.25970				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	99.90828				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.03451				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.00359				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.08002				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.17199				0.00	0	
Total EQT006 SPOT										0.00	0	

Contract 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 EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.10402				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.65876				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.03068				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	99.84317				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	99.83614				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	99.83371				0.00	0	100,000,00
Total EQT013 SPOT										0.00	0	100,000,00
Total For EQT013										0.00	0	100,000,00
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.87767				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	101.94425				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.91087				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.97745				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.91114				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	101.87423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.89997				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.87500	99.97994	8.87500	99.95608				3,351,516,837,500.00	377,635,700	2,631,041,40
Total ES26 SPOT										3,351,516,837,500.00	377,635,700	2,631,041,40
Total For ES26										3,351,516,837,500.00	377,635,700	2,631,041,40
ES26/R On 02/04/2026 Spot Bond			7.85000	102.74464	7.85000	102.72290				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.65000	78.09180	11.74500	77.60023				4,609,667,340,000.00	395,679,600	2,920,806,40
Total ES33 SPOT										4,609,667,340,000.00	395,679,600	2,920,806,40
Total For ES33										4,609,667,340,000.00	395,679,600	2,920,806,40
ES33/R On 15/09/2033 Spot Bond			7.50000	102.99310	7.50000	102.97215				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.09500	75.81218	12.18000	75.30009				2,962,451,330,500.00	244,931,900	116,987,40
Total ES42 SPOT										2,962,451,330,500.00	244,931,900	116,987,40
Total For ES42										2,962,451,330,500.00	244,931,900	116,987,40
ES42/R On 25/04/2042 Spot Bond			8.50000	102.43032	8.50000	102.40689				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			10.99000	10.99000	10.99000	101.59637				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			13.83500	13.83500	13.83500	95.50562				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.29865				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.77829				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.17200				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.17224				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.75468				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.13830				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.70689				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.73352				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.81662				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.83741				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	101.81485				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.92712				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.50905				0.00	0	
Total FRB26 SPOT										0.00	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 FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.53500	106.52006	8.53500	106.49560				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.82123				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.10675				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.45500	101.64183	8.45500	101.61871				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.41680				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.99759				0.00	400,000,000	460,000,000
Total FRB32 SPOT										0.00	400,000,000	460,000,000
Total For FRB32										0.00	400,000,000	460,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	101.01374				0.00	0	300,000,000
Total FRB33 SPOT										0.00	0	300,000,000
Total For FRB33										0.00	0	300,000,000
FRB34 On 02/06/2028 Spot Bond					0.00000	102.10219				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		790,000,000,000,000.00		117,900,000,000	117,900,000,000	
Total FRB35 SPOT								10,000,000,000,000.00		117,900,000,000	117,900,000,000	
Total For FRB35								10,000,000,000,000.00		117,900,000,000	117,900,000,000	
FRBI23 On 07/12/2023 Spot Bond			4.67000	326.59501	4.67000	326.52074				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.67500	3.67500	3.67500	165.12059				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.52700	215.89659	4.52700	215.84832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.03000	5.03000	5.03000	114.74544				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.49500	5.49500	5.49500	228.74599				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.61000	97.79779	5.61000	97.77309				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.56000	97.33751	5.56000	97.31297				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.45000	8.45000	8.45000	86.84184				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.43000	8.43000	8.43000	86.04339				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	161.14409				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	101.76281				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	100.40836				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2023 Spot Bond					0.00000	101.29068				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.45000	6.45000	6.45000	125.00063				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	102.47296				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.28000	6.28000	6.28000	122.70870				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.96009				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.98307				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.64665				0.00	800,000,000	400,000,000
Total FRC299 SPOT										0.00	800,000,000	400,000,000
Total For FRC299										0.00	800,000,000	400,000,000
FRC30(On 25/04/2023 Spot Bond					0.00000	100.60629				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.52897				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.92473				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.34614				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.65932				0.00	0	
Total FRC306 SPOT										0.00	0	

Contract 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 FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.64755				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.16707				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.27495				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.35557				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.04663				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.39052				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.16281				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.26455				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.35530				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.46006				0.00	800,000,000	400,000,000
Total FRC323 SPOT										0.00	800,000,000	400,000,000
Total For FRC323										0.00	800,000,000	400,000,000
FRC32: On 20/06/2026 Spot Bond					0.00000	101.28383				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.80001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	102.05759				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	100.70786				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.64169				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.92492				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.52159				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.17292				0.00	1,000,000,000	500,000,000
Total FRC343 SPOT										0.00	1,000,000,000	500,000,000
Total For FRC343										0.00	1,000,000,000	500,000,000
FRC343 On 20/12/2025 Spot Bond					0.00000	101.42264				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.61812				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.32860				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.19298				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2023 Spot Bond					0.00000	100.21118				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.79519				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.21044				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.29179				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	100.22251				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.21528				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.21564				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.24985				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.16515				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	100.91933				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	99.91493				0.00	0	
Total FRC363 SPOT										0.00	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 FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.34820				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.69325				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	96.35496				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.88032				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	95.13800				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	95.29283				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.31728				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.31631				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	96.71727				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.37732				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.45965				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.30482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.19553				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.29175				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	101.29687				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.80658				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.80658				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.78468				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.78468				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.75603				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.17624				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.32502				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.58694				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 11/11/2024 Spot Bond					0.00000	102.22687				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.10686				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.17620				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.33729				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			13.72500	13.72500	13.72500	100.08780				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.35542				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.37776				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.49669				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.18000	10.18000	10.18000	101.53041				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	101.64059				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	102.53518				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.42500	12.42500	12.42500	104.18712				0.00	0	
Total FRC404 SPOT										0.00	0	

Contract 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 FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.17500	10.17500	10.17500	103.48814				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.89467				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.65022				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.40143				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			10.61500	10.61500	10.61500	105.35998				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.17624				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.18742				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.05319				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.19317				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.03848				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.98042				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	103.26952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.18740				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.04588				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.19193				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.17624				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.23596				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.25752				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.25752				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.92492				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.17614				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.04218				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.09343				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42(On 21/06/2027 Spot Bond					0.00000	101.30529				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42(On 31/10/2027 Spot Bond					0.00000	100.17630				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	100.18677				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.88760				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	100.17617				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.88760				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.98011				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	101.75172				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	101.32291				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			9.06500	9.06500	9.06500	104.92316				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.46750				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.48591				0.00	0	
Total FRC439 SPOT										0.00	0	

Contract 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 FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.18817				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.90610				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.90610				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.36842				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.26778				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.18133				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.88760				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.50852				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.34317				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.35626				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.29478				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.13720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.13000	109.73569	5.13000	109.70931				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.35500	116.50240	5.35500	116.47369				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.51680				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.14009				0.00	0	156,970,00
Total FRJ24 SPOT										0.00	0	156,970,00
Total For FRJ24										0.00	0	156,970,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.18178				0.00	1,600,000,000	1,504,707,30
Total FRJ25 SPOT										0.00	1,600,000,000	1,504,707,30
Total For FRJ25										0.00	1,600,000,000	1,504,707,30
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.97408				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.37105				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.38070				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.01568				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.32628				0.00	1,600,000,000	800,000,00
Total FRJ29 SPOT										0.00	1,600,000,000	800,000,00
Total For FRJ29										0.00	1,600,000,000	800,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.34040				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.09033				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.89800	4.89800	4.89800	104.85673				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.32500	5.32500	5.32500	116.89012				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.09380				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.46500	114.99046	5.46500	114.96177				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.51000	228.50706	5.51000	228.44998				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.78500	110.72257	5.78500	110.69400				0.00	0	20,000,00
Total FRS110 SPOT										0.00	0	20,000,00
Total For FRS110										0.00	0	20,000,00
FRS11 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	228.44998				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.85000	161.48919	4.85000	161.45157				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	114.52952	3.70500	114.50639				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.40500	115.81225	5.40500	115.78356				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.63000	226.15544	5.63000	226.09822				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract 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 FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.68000	225.18415	5.68000	225.12689				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.03000	164.03563	4.03000	164.00105				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.71000	224.60377	5.71000	224.54646				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.60500	113.09964	5.60500	113.07102				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.96700	211.50687	4.96700	211.45710				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.35500	103.57829	6.35500	103.54997				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.17700	209.44820	5.17700	209.39772				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.23700	208.86428	5.23700	208.81361				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.22000	215.00628	6.22000	214.94849				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.30500	104.18247	6.30500	104.15415				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.60500	5.60500	5.60500	113.07102				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.68500	112.03575	5.68500	112.00714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.04700	210.71987	5.04700	210.66983				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.99000	219.27239	5.99000	219.21479				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.17700	209.44820	5.17700	209.39772				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.17700	209.44820	5.17700	209.39772				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.57800	215.38242	4.57800	215.33398				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.80000	161.64302	4.80000	161.60558				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.52700	206.06837	5.52700	206.01678				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.56700	205.68613	5.56700	205.63441				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.77000	161.73540	4.77000	161.69808				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.04200	210.76896	5.04200	210.71892				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.57700	5.57700	5.57700	205.53895				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17: On 16/10/2024 Spot Bond					0.00000	100.52014				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	101.28619				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.03615				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	181.90354				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	149.09191				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	199.65199				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	221.67899				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.00014				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.96219				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	101.73882				0.00	0	
Total FRS201 SPOT										0.00	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 FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.50875				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.79575				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	101.09546				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	101.17292				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	102.01952				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	132.02659				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	107.54553				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	106.25440				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	75.83544				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	102.03730				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 29/12/2025 Spot Bond					0.00000	115.27515				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.60581				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	100.77898				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.53969				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	120.75312				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.31264				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.96614				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.02977				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	123.04963				0.00	0	
Total FRS267 SPOT										0.00	0	

Contract 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 FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.03497				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	101.03080				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 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	
FRS277 On 30/09/2024 Spot Bond					0.00000	101.20913				0.00	800,000,000	400,000,000
Total FRS278 SPOT										0.00	800,000,000	400,000,000
Total For FRS278										0.00	800,000,000	400,000,000
FRS279 On 21/09/2024 Spot Bond					0.00000	101.46292				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.35443				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.07293				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.87500	9.87500	9.87500	102.16803				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.87500	9.87500	9.87500	102.16803				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.28766				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.88115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.99400	10.99400	10.99400	92.56282				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.99654				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 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	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	107.02180				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	111.72258				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.91931				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 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	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS304 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	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.76110				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.17624				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	99.45946				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	111.27886				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			8.95500	8.95500	8.95500	104.97936				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.26848				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	106.51807				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.23313				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.30566				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	

Contract 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 FRS315										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.31000	4.31000	4.31000	327.46377				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.69000	329.16447	3.69000	329.09830				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.05000	4.05000	4.05000	328.14764				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.00015				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.30500	106.66221	5.30500	106.63605				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.00000	66.37818	5.00000	112.02584				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	164.34692				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	163.46834				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.11000	5.11000	5.11000	325.37408				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.43500	7.43500	7.43500	103.41158				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.99500	106.34319	7.99500	106.32029				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.17500	103.77247	8.17500	103.74950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.50500	106.41000	8.50500	106.38566				457,293,438,000.00	53,767,600	26,045,800
Total FRX26 SPOT										457,293,438,000.00	53,767,600	26,045,800
Total For FRX26										457,293,438,000.00	53,767,600	26,045,800
FRX27 On 07/03/2027 Spot Bond			8.45500	110.17321	8.45500	110.14802				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.23500	104.06152	9.23500	104.03557				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.74000	100.23407	9.74000	100.20773				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.12500	100.99799	10.12500	100.97089				0.00	0	5,000,000.00
Total FRX31 SPOT										0.00	0	5,000,000.00
Total For FRX31										0.00	0	5,000,000.00
FRX32 On 31/03/2032 Spot Bond			10.10000	106.19981	10.10000	106.17106				0.00	0	6,000,000.00
Total FRX32 SPOT										0.00	0	6,000,000.00
Total For FRX32										0.00	0	6,000,000.00
FRX45 On 14/04/2045 Spot Bond			11.66000	73.67522	11.66000	73.65228				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.75359				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.66869				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.61606				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.65182				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.66234				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.37151				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.37838				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.51621				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	101.99481				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.72583				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.78952				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.22714				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.63000	117.49385	4.63000	117.46726				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.51504				0.00	0	620,000,00
Total GRT07 SPOT										0.00	0	620,000,00
Total For GRT07										0.00	0	620,000,00
GRT17 On 17/10/2023 Spot Bond			8.73400	104.05346	8.73400	104.02903				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.97595				0.00	30,280,000,000	15,140,000,00
Total GRT20 SPOT										0.00	30,280,000,000	15,140,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT20										0.00	30,280,000,000	15,140,000,000
GRT21 On 03/04/2024 Spot Bond			6.96500	106.45748	6.96500	106.43746				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.19453				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.40927				0.00	0	2,000,000,000
Total GRT24G SPOT										0.00	0	2,000,000,000
Total For GRT24G										0.00	0	2,000,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	102.16269				0.00	0	1,730,000,000
Total GRT25G SPOT										0.00	0	1,730,000,000
Total For GRT25G										0.00	0	1,730,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	103.05073				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.92889				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.32416				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.85432				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.63845				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.49673				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.99352				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.24994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.97242				0.00	200,000,000	100,000,00
Total GRT36 SPOT										0.00	200,000,000	100,000,00
Total For GRT36										0.00	200,000,000	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.80078				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.15097				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.89223				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.19785				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.38043				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.77115				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.60844				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.39552				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.72486				0.00	0	2,000,000,00
Total GRT50 SPOT										0.00	0	2,000,000,00
Total For GRT50										0.00	0	2,000,000,00
GRT51 On 14/12/2029 Spot Bond					0.00000	101.30072				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT52I On 14/12/2032 Spot Bond					0.00000	101.35924				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GS000I On 08/11/2023 Spot Bond					0.00000	99.95717				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.71464				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.93740				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.58500	8.58500	8.58500	101.73627				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1I On 31/03/2027 Spot Bond					0.00000	100.93139				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	100.73715				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2I On 31/07/2027 Spot Bond					0.00000	108.96261				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	100.35095				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T2E On 30/03/2023 Spot Bond					0.00000	100.80372				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.17171				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	101.51154				0.00	0	
Total HC5T6 SPOT										0.00	0	

Contract 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 HC5T6									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.94915			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.08112			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.39705			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.93277			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.41793			0.00	0	
Total HILB14 SPOT									0.00	0	
Total For HILB14									0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.09921			0.00	200,000,000	100,000,000
Total HILB15 SPOT									0.00	200,000,000	100,000,000
Total For HILB15									0.00	200,000,000	100,000,000
HILB16 On 09/11/2027 Spot Bond					0.00000	99.92805			0.00	0	
Total HILB16 SPOT									0.00	0	
Total For HILB16									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.97000	325.81492	4.97000	325.73822			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.10000	5.10000	5.10000	326.58740			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.08500	106.03446	10.08500	106.00613			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.28000	77.58187	5.28000	111.00110			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.64000	85.24332	11.64000	85.21667		1,324,976,544,000.00		113,829,600	4,359,652,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total HWAY34 SPOT										1,324,976,544,000.00	113,829,600	4,359,652,500
Total For HWAY34										1,324,976,544,000.00	113,829,600	4,359,652,500
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.40441	100.00000	9.38336				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.71500	84.21410	11.71500	84.18761				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.39985	100.00000	9.37880				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.35000	166.18596	3.35000	166.15399				245,594,990,290,000.00	73,311,937,400	691,740,791,800
Total I2025 SPOT										15,594,990,290,000.00	73,311,937,400	691,740,791,800
Total For I2025										15,594,990,290,000.00	73,311,937,400	691,740,791,800
I2029 On 31/03/2029 Spot Bond			4.16500	120.49532	4.16000	120.50356				48,445,975,105,500.00	11,631,686,700	170,369,378,200
Total I2029 SPOT										18,445,975,105,500.00	11,631,686,700	170,369,378,200
Total For I2029										18,445,975,105,500.00	11,631,686,700	170,369,378,200
I2033 On 28/02/2033 Spot Bond			4.62500	114.69085	4.63000	114.61453				533,421,404,362,500.00	115,334,357,700	383,740,113,100
Total I2033 SPOT										13,421,404,362,500.00	115,334,357,700	383,740,113,100
Total For I2033										13,421,404,362,500.00	115,334,357,700	383,740,113,100
I2038 On 31/01/2038 Spot Bond			4.70500	125.93154	4.70500	125.90271				92,777,182,192,500.00	19,718,848,500	592,270,025,900
Total I2038 SPOT										12,777,182,192,500.00	19,718,848,500	592,270,025,900
Total For I2038										12,777,182,192,500.00	19,718,848,500	592,270,025,900
I2046 On 31/03/2046 Spot Bond			4.73000	112.04276	4.71000	112.37133				287,866,253,290,000.00	60,859,673,000	483,512,427,500
Total I2046 SPOT										17,866,253,290,000.00	60,859,673,000	483,512,427,500
Total For I2046										17,866,253,290,000.00	60,859,673,000	483,512,427,500
I2050 On 31/12/2050 Spot Bond			4.73000	112.27173	4.71000	112.64302				309,841,983,231,000.00	65,505,704,700	492,338,265,900
Total I2050 SPOT										19,841,983,231,000.00	65,505,704,700	492,338,265,900
Total For I2050										19,841,983,231,000.00	65,505,704,700	492,338,265,900
IBG01 On 07/02/2025 Spot Bond					0.00000	99.84980				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.60895				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL109 On 07/12/2023 Spot Bond			4.77000	326.33463	4.77000	326.25955				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.81508				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.91041				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.83070				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.52733				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.72337				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.76104				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.14967				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.07544				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.62554				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.18012				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.83671				0.00	0	
Total IBL147 SPOT										0.00	0	

Contract 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.60047				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.64025				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.59928				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.83473				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.96971				0.00	800,000,000	400,000,000
Total IBL160 SPOT										0.00	800,000,000	400,000,000
Total For IBL160										0.00	800,000,000	400,000,000
IBL161 On 15/02/2023 Spot Bond					0.00000	99.42911				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.53379				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.54522				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.87652				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.84125				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.40557				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.17116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.66509				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.88182				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.21161				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.94600				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.63606				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.95116				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.82607				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.35179				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.03522				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.76051				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.55412				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL204 On 09/12/2026 Spot Bond					0.00000	101.50605				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.45797				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.17174				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.74434				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond			7.03000	7.03000	7.03000	101.26993				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond			7.03000	7.03000	7.03000	101.26793				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond			7.03000	7.03000	7.03000	101.27541				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond			7.03000	7.03000	7.03000	101.26294				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.58250				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.21168				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.12858				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			8.95500	8.95500	8.95500	100.39346				0.00	0	
Total IBL218 SPOT										0.00	0	

Contract 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 IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.18663				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.27233				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			7.51500	7.51500	7.51500	102.96729				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.89867				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.79507				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.69002				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.27836				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	99.96627				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.48205				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.35832				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.39552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.15371				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.41500	8.41500	8.41500	102.19716				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.93989				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.96633				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.37716				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.43584				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.13881				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.45327				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.46348				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	100.36384				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.23396				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL242 On 27/01/2024 Spot Bond					0.00000	100.24182				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.00017				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.32000	9.32000	9.32000	103.90946				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.92204				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.99676				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.46500	102.45605	7.46500	102.43500				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.57567				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.95150				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.61944				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.38160				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.24952				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.29297				0.00	0	
Total IBL259 SPOT										0.00	0	

Contract 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 IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	101.13473				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.14541				0.00	0	1,000,000,00
Total IBL261 SPOT										0.00	0	1,000,000,00
Total For IBL261										0.00	0	1,000,000,00
IBL262 On 31/01/2028 Spot Bond					0.00000	100.14871				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.28500	105.77271	9.28500	105.74663				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.30047				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.99500	102.85354	8.99500	102.82854				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.51000	106.46211	10.51000	106.60464				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.55500	105.78161	9.55500	105.75448				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.14845				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.52775				0.00	0	3,625,000,00
Total IDCG15 SPOT										0.00	0	3,625,000,00
Total For IDCG15										0.00	0	3,625,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.14559				0.00	0	1,000,000,00
Total IDCG16 SPOT										0.00	0	1,000,000,00
Total For IDCG16										0.00	0	1,000,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.95205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	101.12822				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.75461				0.00	0	1,000,000,00
Total IDCG22 SPOT										0.00	0	1,000,000,00
Total For IDCG22										0.00	0	1,000,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.93411				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.30500	102.08814	8.30500	102.06532				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.28684				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.92809				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.36356				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.15732				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.14577				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.68038				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.89660				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	101.16021				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.01496				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.49137				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.92808				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.92701				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.18454				0.00	400,000,000	200,000,000
Total IPF30 SPOT										0.00	400,000,000	200,000,000
Total For IPF30										0.00	400,000,000	200,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	101.38032				0.00	0	1,200,000,000
Total IPF31 SPOT										0.00	0	1,200,000,000
Total For IPF31										0.00	0	1,200,000,000
IPF32 On 01/07/2026 Spot Bond					0.00000	100.82035				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.35976				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.29297				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	101.55056				0.00	0	
Total IPFC40 SPOT										0.00	0	

Contract 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 IPFC40										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.67612				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.83700	203.12742	5.83700	203.07488				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.68611				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.73700	204.07077	5.73700	204.01854				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.67279				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.60704				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.65150				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.30074				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.69631				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.05307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.55114				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.70407				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.83855				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.15500	99.67733	8.15500	99.65545				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.72387				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.69500	100.41032	6.69500	100.39247				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.12834				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.20500	102.88134	8.20500	102.85849				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.55961				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.14500	102.85481	8.14500	102.83214				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.92199				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC208 On 07/06/2023 Spot Bond					0.00000	101.47607				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			8.50500	8.50500	8.50500	103.03985				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			9.20500	9.20500	9.20500	102.50712				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.25673				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.17264				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.16500	6.16500	6.16500	102.36448				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			7.91500	103.54992	7.91500	103.52784				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.24500	101.17870	5.24500	100.57158				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/07/2024 Spot Bond					0.00000	99.97738				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	100.22126				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.25321				0.00	0	
Total IVC223 SPOT										0.00	0	

Contract 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 IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.73181				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.93917				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.61699				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			8.92500	8.92500	8.92500	100.44260				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.48176				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			7.90000	7.90000	7.90000	101.38507				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.52500	8.52500	8.52500	100.70306				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.68613				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.47935				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.26721				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.65246				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.95000	7.95000	7.95000	99.37232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	7.85000				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	99.87113				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	99.82824				0.00	0	
Total IVZ131 SPOT										0.00	0	
Total For IVZ131										0.00	0	
IVZ132 On 04/04/2023 Spot Bond			7.95000	7.95000	7.95000	98.66758		58,035,000,000,000.00		7,300,000,000	7,300,000,000	
Total IVZ132 SPOT								58,035,000,000,000.00		7,300,000,000	7,300,000,000	
Total For IVZ132								58,035,000,000,000.00		7,300,000,000	7,300,000,000	
IVZ133 On 06/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		45,000,000,000	45,000,000,000	
Total IVZ133 SPOT								500,000,000,000,000.00		45,000,000,000	45,000,000,000	
Total For IVZ133								500,000,000,000,000.00		45,000,000,000	45,000,000,000	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.02342				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		35,000,000,000	35,000,000,000	
Total IVZ135 SPOT								500,000,000,000,000.00		35,000,000,000	35,000,000,000	
Total For IVZ135								500,000,000,000,000.00		35,000,000,000	35,000,000,000	
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	101.36225				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.62131				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.21295				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.44372				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.62396				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.17483				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.31166				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.29265				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.73887				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.66059				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.63626				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.79984				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.93046				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.95325				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	101.72390				0.00	0	
Total KAP028 SPOT										0.00	0	

Contract 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 KAP028									0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.75231			0.00	0	
Total KAP029 SPOT									0.00	0	
Total For KAP029									0.00	0	
KW01 On 31/10/2027 Spot Bond			9.05500	120.44431	9.05500	120.41486			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.83672			0.00	0	4,486,80
Total LGL08 SPOT									0.00	0	4,486,80
Total For LGL08									0.00	0	4,486,80
LGL09 On 28/08/2024 Spot Bond					0.00000	103.62924			0.00	0	3,148,80
Total LGL09 SPOT									0.00	0	3,148,80
Total For LGL09									0.00	0	3,148,80
LGL10 On 08/10/2025 Spot Bond					0.00000	101.59581			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.60331			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.19635			0.00	200,000,000	100,000,00
Total LGL12 SPOT									0.00	200,000,000	100,000,00
Total For LGL12									0.00	200,000,000	100,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.99415			0.00	0	
Total LHC01 SPOT									0.00	0	
Total For LHC01									0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.99560			0.00	0	
Total LHC02 SPOT									0.00	0	
Total For LHC02									0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.77801			0.00	0	
Total LRFA4 SPOT									0.00	0	
Total For LRFA4									0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.82007			0.00	0	
Total LRFB4 SPOT									0.00	0	
Total For LRFB4									0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.86212			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.62490				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.75728				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.66749				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.65136				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.12254				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.66260				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.84579				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04i On 23/02/2023 Spot Bond					0.00000	101.61007				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.24016				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.08592				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.88177				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/03/2024 Spot Bond					0.00000	101.09441				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.28644				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.89348				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.30500	8.30500	8.30500	106.49676				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.23440				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.92327				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.23401				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.95500	102.55171	8.95500	102.52703				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.90329				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.20500	97.86652	9.20500	97.83719				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.28160				0.00	0	2,500,000,00
Total MML05 SPOT										0.00	0	2,500,000,00
Total For MML05										0.00	0	2,500,000,00
MML06 On 25/05/2029 Spot Bond			9.76500	103.14978	9.76500	103.12262				0.00	0	
Total MML06 SPOT										0.00	0	

Contract 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 MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.21474				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.89616				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.18782				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.50529				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.50778				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.71732				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.34434				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.58126				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.59751				0.00	0	137,793,20
Total MTN21 SPOT										0.00	0	137,793,20
Total For MTN21										0.00	0	137,793,20
MTN22 On 29/07/2023 Spot Bond					0.00000	100.77366				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.90000	98.58584	8.90000	98.56213				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.69117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.72570				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.51109				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.27529				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.83037				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.15813				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.87127				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.52224				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.67191				0.00	1,500,000,000	1,100,000,000
Total MTN32 SPOT										0.00	1,500,000,000	1,100,000,000
Total For MTN32										0.00	1,500,000,000	1,100,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	101.81658				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.19172				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	99.80250				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	101.83757				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	102.03393				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.81671				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.81686				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.73962				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.61536				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.11241				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.30359				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.46591				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.61503				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.17500	100.60444	9.17500	100.58022				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.83500	102.12113	9.83500	102.09405				0.00	0	
Total NAM04 SPOT										0.00	0	

Contract 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 NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.41864				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.16644				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.31515				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.16522				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.24977				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.71500	104.82457	8.71500	104.79987				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.45500	101.66372	8.45500	106.35449				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.58500	106.68023	8.58500	106.65560				0.00	0	9,000,000,00
Total NBK17A SPOT										0.00	0	9,000,000,00
Total For NBK17A										0.00	0	9,000,000,00
NBK20 On 01/06/2026 Spot Bond			8.67500	106.67321	8.67500	106.64833				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.78000	107.18874	8.78000	107.16329				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.43300	110.36877	7.43300	110.34651				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.47500	111.89327	8.47500	111.86761				0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			8.55500	8.55500	8.55500	105.05914				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.52315				0.00	0	192,842.40
Total NBK25B SPOT										0.00	0	192,842.40
Total For NBK25B										0.00	0	192,842.40
NBK26/ On 10/05/2023 Spot Bond			100.00000	84.13369	100.00000	83.95000				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.84030				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.40000	110.40319	8.40000	110.37810				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.66000	100.79598	8.66000	100.77303				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.54500	105.97972	8.54500	105.95522				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.74500	105.28320	8.74500	105.25872				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.51500	102.95334	8.51500	102.92963				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.92997				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.15526				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	102.70813				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.37808				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.39221				0.00	1,400,000,000	700,000,000
Total NBK40B SPOT										0.00	1,400,000,000	700,000,000
Total For NBK40B										0.00	1,400,000,000	700,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.53434				0.00	0	3,621,700
Total NBK43B SPOT										0.00	0	3,621,700
Total For NBK43B										0.00	0	3,621,700
NBK45I On 15/02/2023 Spot Bond					0.00000	101.83409				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.42403				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.82006				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.29352				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.46496				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.96593				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.23527				0.00	1,400,000,000	700,000,000
Total NBK53B SPOT										0.00	1,400,000,000	700,000,000
Total For NBK53B										0.00	1,400,000,000	700,000,000
NBK54I On 21/02/2029 Spot Bond					0.00000	102.18812				0.00	0	
Total NBK54B SPOT										0.00	0	

Contract 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 NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.30723				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.22764				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.68191				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.56802				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.72954				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.33360				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.45910				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.93596				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.04767				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			9.80000	104.98685	9.80000	104.95910				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19316				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.45500	105.10545	9.45500	105.07863				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.19967				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.20993				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.22293				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.63363				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.63363				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.90684				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.55878				0.00	200,000,000	100,000,000
Total NGL04 SPOT										0.00	200,000,000	100,000,000
Total For NGL04										0.00	200,000,000	100,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.88674				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.75858				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.64864				0.00	0	
Total NGL07 SPOT										0.00	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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.27436				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.12895				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.99301				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.88335				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.16981				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.42431				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.64774				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.57775				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.53006				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.21760				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.37588				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.00037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	102.79664				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	100.40101				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11(On 10/12/2027 Spot Bond					0.00000	101.69738				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.62993				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	101.57461				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.50995				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	102.94554				0.00	0	100,000,00
Total NHM018 SPOT										0.00	0	100,000,00
Total For NHM018										0.00	0	100,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.22290				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.10267				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.87326				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.33463				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 21/10/2025 Spot Bond					0.00000	100.37419				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	225.12689				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.54700	4.54700	4.54700	215.64646				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.10500	4.10500	4.10500	163.76577				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.05000	5.05000	5.05000	114.61679				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			5.45500	5.45500	5.45500	115.09825				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	163.43707				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	273.79012	3.45000	273.73688				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.01000	4.01000	4.01000	164.06387				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.19200	4.19200	4.19200	219.26236				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.33700	217.82465	4.33700	217.77705				0.00	0	
Total NILB15 SPOT										0.00	0	

Contract 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 NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.47500	89.66239	5.47500	114.82548				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.64077				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	144.59236				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.70315				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.97368				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.59302				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.73502				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.90380				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	153.11167				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.41550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.77525				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.56752				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	99.80783				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	187.85811				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	188.42011				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.37812				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	97.61650				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.18949				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.04655				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	101.42373				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.14055				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.22638				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.28412				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.96772				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.24883				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.33728				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.24883				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.40571				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	98.02063				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	101.22417				0.00	0	
Total NN163 SPOT										0.00	0	

Contract 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 NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.19169				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			9.83500	9.83500	9.83500	101.71024				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.40000	9.40000	9.40000	106.96007				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.42500	9.42500	9.42500	105.50725				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	106.16062				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	133.99000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.79000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	136.60000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	134.42000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	133.28437				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.53977				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	126.56829				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.80495				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.89441				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	101.74435				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.79574				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	101.81647				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.50436				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	101.82738				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	101.94084				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	101.85793				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	112.35834				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	101.59875				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.35000	211.11016	5.35000	211.05850				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.56500	109.46534	10.56500	109.43438				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	15.07421	100.00000	15.04067				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	99.80812				0.00	0	400,000,00
Total NTC23 SPOT										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC23										0.00	0	400,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.92113				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.43886				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.92139				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.17056				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.14046				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.39954				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.66696				0.00	1,200,000,000	1,200,000,00
Total NTC36 SPOT										0.00	1,200,000,000	1,200,000,00
Total For NTC36										0.00	1,200,000,000	1,200,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.57731				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.20646				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.72500	110.43007	7.72500	110.40695				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			8.13000	111.96336	8.13000	111.93871				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.80733				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML11 SPOT										0.00	0	100,000,00
Total For OML11										0.00	0	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.36275				0.00	0	190,000,00
Total OML12 SPOT										0.00	0	190,000,00
Total For OML12										0.00	0	190,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.45091				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.57125				0.00	1,500,000,000	1,500,000,00
Total OML14 SPOT										0.00	1,500,000,000	1,500,000,00
Total For OML14										0.00	1,500,000,000	1,500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	100.16919				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.60897				0.00	0	200,000,00
Total PARS01 SPOT										0.00	0	200,000,00
Total For PARS01										0.00	0	200,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.63161				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.40219				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.25063				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.43286				0.00	550,000,000	550,000,00
Total PEP03 SPOT										0.00	550,000,000	550,000,00
Total For PEP03										0.00	550,000,000	550,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.81149				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.74636				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	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
PMM57 On 08/10/2023 Spot Bond					0.00000	100.68899				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.73043				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			7.96000	109.68083	8.05500	109.33058			299,995,492,484,000.00	2,173,366,267,900	2,668,794,649,900	
Total R186 SPOT									19,995,492,484,000.00	173,366,267,900	568,794,649,900	
Total For R186									19,995,492,484,000.00	173,366,267,900	568,794,649,900	
R197 On 07/12/2023 Spot Bond			3.70000	329.13807	3.70000	329.07184			959,705,000,000,000.00	529,650,000,000	558,230,000,000	
Total R197 SPOT									9,705,000,000,000.00	529,650,000,000	558,230,000,000	
Total For R197									9,705,000,000,000.00	529,650,000,000	558,230,000,000	
R202 On 07/12/2033 Spot Bond			4.66500	245.91792	4.68000	245.53948			98,254,615,329,000.00	21,062,082,600	195,326,117,300	
Total R202 SPOT									18,254,615,329,000.00	21,062,082,600	195,326,117,300	
Total For R202									18,254,615,329,000.00	21,062,082,600	195,326,117,300	
R2023 On 28/02/2023 Spot Bond			7.55500	103.42544	7.55500	103.40413			986,968,630,177,500.00	263,000,480,500	275,263,900,000	
Total R2023 SPOT									16,968,630,177,500.00	263,000,480,500	275,263,900,000	
Total For R2023									16,968,630,177,500.00	263,000,480,500	275,263,900,000	
R2030 On 31/01/2030 Spot Bond			9.46500	92.78941	9.58500	92.19316			597,677,445,108,500.00	2,070,541,726,900	2,524,728,741,600	
Total R2030 SPOT									17,677,445,108,500.00	070,541,726,900	524,728,741,600	
Total For R2030									17,677,445,108,500.00	070,541,726,900	524,728,741,600	
R2032 On 31/03/2032 Spot Bond			10.14500	91.80451	10.25000	91.21148			619,671,485,321,500.00	1,145,359,436,700	2,143,681,538,300	
Total R2032 SPOT									19,671,485,321,500.00	145,359,436,700	143,681,538,300	
Total For R2032									19,671,485,321,500.00	145,359,436,700	143,681,538,300	
R2035 On 28/02/2035 Spot Bond			10.75000	91.40340	10.83500	90.86287			997,453,726,250,000.00	3,162,553,835,000	2,181,771,045,600	
Total R2035 SPOT									17,453,726,250,000.00	162,553,835,000	181,771,045,600	
Total For R2035									17,453,726,250,000.00	162,553,835,000	181,771,045,600	
R2037 On 31/01/2037 Spot Bond			10.99000	82.58021	11.08500	81.97608			222,924,651,035,000.00	1,112,186,046,500	1,322,606,111,100	
Total R2037 SPOT									22,924,651,035,000.00	112,186,046,500	322,606,111,100	
Total For R2037									22,924,651,035,000.00	112,186,046,500	322,606,111,100	
R2040 On 31/01/2040 Spot Bond			11.16000	83.87612	11.24000	83.32744			869,058,589,812,000.00	1,153,141,450,700	1,465,108,986,600	
Total R2040 SPOT									19,058,589,812,000.00	153,141,450,700	465,108,986,600	
Total For R2040									19,058,589,812,000.00	153,141,450,700	465,108,986,600	
R2044 On 31/01/2044 Spot Bond			11.23500	80.27877	11.32000	79.69036			808,858,553,485,500.00	1,941,153,409,300	2,330,223,708,400	
Total R2044 SPOT									18,858,553,485,500.00	941,153,409,300	330,223,708,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2044									18,858,553,485,500.00	941,153,409,300	330,223,708,40
R2048 On 28/02/2048 Spot Bond			11.09500	84.13177	11.18000	83.51803			865,745,566,126,000.00	2,601,689,550,800	1,108,202,843,00
Total R2048 SPOT									5,745,566,126,000.00	601,689,550,800	108,202,843,00
Total For R2048									5,745,566,126,000.00	601,689,550,800	108,202,843,00
R209 On 31/03/2036 Spot Bond			10.78000	70.76566	10.87500	70.24003			571,536,049,464,000.00	516,840,078,800	719,588,979,60
Total R209 SPOT									1,536,049,464,000.00	516,840,078,800	719,588,979,60
Total For R209									1,536,049,464,000.00	516,840,078,800	719,588,979,60
R210 On 31/03/2028 Spot Bond			3.84000	222.96272	3.83700	222.94842			557,479,579,392,000.00	145,176,973,800	383,872,317,40
Total R210 SPOT									7,479,579,392,000.00	145,176,973,800	383,872,317,40
Total For R210									7,479,579,392,000.00	145,176,973,800	383,872,317,40
R213 On 28/02/2031 Spot Bond			9.90000	87.23877	10.01000	86.67890			365,953,806,890,000.00	1,047,066,041,100	426,196,997,30
Total R213 SPOT									5,953,806,890,000.00	047,066,041,100	426,196,997,30
Total For R213									5,953,806,890,000.00	047,066,041,100	426,196,997,30
R214 On 28/02/2041 Spot Bond			11.07500	67.45239	11.16000	66.96297			322,453,547,600,000.00	841,756,528,000	891,107,511,50
Total R214 SPOT									2,453,547,600,000.00	841,756,528,000	891,107,511,50
Total For R214									2,453,547,600,000.00	841,756,528,000	891,107,511,50
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.38937			0.00	0	1,100,000,00
Total RDFB14 SPOT									0.00	0	1,100,000,00
Total For RDFB14									0.00	0	1,100,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.78485			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.09894			0.00	850,000,000	1,025,000,00
Total RDFB17 SPOT									0.00	850,000,000	1,025,000,00
Total For RDFB17									0.00	850,000,000	1,025,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.22340			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.14465			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.52778			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.14531			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.08379				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.08621				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.13875				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.90791				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.17284				0.00	400,000,000	300,000,000
Total RDFG03 SPOT										0.00	400,000,000	300,000,000
Total For RDFG03										0.00	400,000,000	300,000,000
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.21095				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.41629				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.42911				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.57929				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.54021				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.10571				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED17 On 14/11/2025 Spot Bond					0.00000	102.49958				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.84035				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.24055				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.09041				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.91910				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.72887				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.86624				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.23725				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.67752				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.44387				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.18894				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.56623				0.00	400,000,000	300,000,000
Total RES59 SPOT										0.00	400,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES59										0.00	400,000,000	300,000,000
RES60 On 06/12/2025 Spot Bond					0.00000	101.44605				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.27053				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.13702				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.13312				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.18643				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.17343				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.24491				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.23192				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.38774				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.37477				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.63684				0.00	0	42,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RN2027 SPOT										0.00	0	42,500,000.00
Total For RN2027										0.00	0	42,500,000.00
RW23 On 10/12/2023 Spot Bond			9.45500	101.56079	9.45500	101.53502				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.82500	99.16859	10.82500	99.13987				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.31000	97.78898	11.31000	97.75943				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.54223				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.26500	98.74370	10.26500	98.71654				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	100.28643				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.57126				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.71500	106.03219	8.71500	106.00720				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.30459				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.55000	106.23450	8.55000	106.21033				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS3 On 25/05/2026 Spot Bond			8.69500	100.26275	8.69500	100.23917				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.97500	104.37059	8.97500	104.34542				0.00	0	600,000,00
Total SBS31 SPOT										0.00	0	600,000,00
Total For SBS31										0.00	0	600,000,00
SBS34 On 19/09/2024 Spot Bond			8.48500	106.30004	8.48500	106.27564				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.48000	101.30986	8.48000	101.28661				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.78000	99.88794	9.78000	99.86160		97,800,000,000,000.00		10,000,000,000	5,000,000,00	
Total SBS39 SPOT								17,800,000,000,000.00		10,000,000,000	5,000,000,00	
Total For SBS39								17,800,000,000,000.00		10,000,000,000	5,000,000,00	
SBS42 On 12/11/2025 Spot Bond			8.58500	107.48500	8.58500	107.46004				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.08000	109.17580	9.08000	109.14903				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.72000	99.83108	7.72000	99.81001				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	99.81560				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.41500	8.41500	8.41500	101.41720				0.00	0	6,000,000,00
Total SBS51 SPOT										0.00	0	6,000,000,00
Total For SBS51										0.00	0	6,000,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	102.57298				0.00	2,600,000,000	86,307,041,80
Total SBS52 SPOT										0.00	2,600,000,000	86,307,041,80
Total For SBS52										0.00	2,600,000,000	86,307,041,80
SBS53 On 03/05/2027 Spot Bond					0.00000	102.19743				0.00	1,200,000,000	600,000,00
Total SBS53 SPOT										0.00	1,200,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS53										0.00	1,200,000,000	600,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.21290				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.39867				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.47411				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.80256				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.02360				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.16116				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.14068				0.00	1,000,000,000	500,000,000
Total SBS67 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS67										0.00	1,000,000,000	500,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.81798				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.60963				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.16211				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.22539				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.54267				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.30490				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.42693				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.80637				0.00	25,600,000,000	79,600,000,000
Total SBS76 SPOT										0.00	25,600,000,000	79,600,000,000
Total For SBS76										0.00	25,600,000,000	79,600,000,000
SBS77 On 19/10/2027 Spot Bond					0.00000	100.60290				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.53406				0.00	0	44,000,000,000
Total SBS78 SPOT										0.00	0	44,000,000,000
Total For SBS78										0.00	0	44,000,000,000
SBS79 On 01/06/2028 Spot Bond					0.00000	101.78626				0.00	52,000,000,000	100,600,000,000
Total SBS79 SPOT										0.00	52,000,000,000	100,600,000,000
Total For SBS79										0.00	52,000,000,000	100,600,000,000
SBS80 On 03/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				940,000,000,000,000.00	139,400,000,000	77,200,000,000
Total SBS80 SPOT										10,000,000,000,000.00	139,400,000,000	77,200,000,000
Total For SBS80										10,000,000,000,000.00	139,400,000,000	77,200,000,000
SBSI11 On 07/12/2023 Spot Bond			4.60000	326.77744	4.60000	326.70376				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.58000	5.58000	5.58000	227.07458				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.46277				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.88782				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT103 On 31/03/2024 Spot Bond					0.00000	103.89899				0.00	0	1,000,000,00
Total SBT103 SPOT										0.00	0	1,000,000,00
Total For SBT103										0.00	0	1,000,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.30378				0.00	0	686,20
Total SBT104 SPOT										0.00	0	686,20
Total For SBT104										0.00	0	686,20
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.57365				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.92489				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	102.44978				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.24374				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	99.84211				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.39497				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.41000	102.61632	9.41000	102.59040				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.47707				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.24078				0.00	0	
Total SBT206 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.71922				0.00	0	53,802,00
Total SBT207 SPOT										0.00	0	53,802,00
Total For SBT207										0.00	0	53,802,00
SBT208 On 28/11/2025 Spot Bond					0.00000	104.07955				0.00	1,000,000,000	500,000,00
Total SBT208 SPOT										0.00	1,000,000,000	500,000,00
Total For SBT208										0.00	1,000,000,000	500,000,00
SBT209 On 29/06/2026 Spot Bond					0.00000	101.93136				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.39507				0.00	1,612,433,200	806,216,60
Total SLI5 SPOT										0.00	1,612,433,200	806,216,60
Total For SLI5										0.00	1,612,433,200	806,216,60
SLI6 On 16/08/2028 Spot Bond					0.00000	100.10169				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.00500	97.29580	9.00500	97.27253				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.03527				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.77829				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.78069				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.77338				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.76872				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.77108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.77588				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.76856				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.76392				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.76508				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.76628				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.75894				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.25000	104.19505	9.25000	104.16907				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.69872				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.25586				0.00	1,600,000,000	1,450,000,000
Total SNT06 SPOT										0.00	1,600,000,000	1,450,000,000
Total For SNT06										0.00	1,600,000,000	1,450,000,000
SOL01 On 17/10/2025 Spot Bond					0.00000	100.45681				0.00	0	150,000,000
Total SOL01 SPOT										0.00	0	150,000,000
Total For SOL01										0.00	0	150,000,000
SOL02 On 17/10/2027 Spot Bond					0.00000	100.99817				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2024 Spot Bond					0.00000	102.22006				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.62656				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.65179				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.62867				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.65798				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.49762				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.86648				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.73900				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.98435				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	102.26025				0.00	500,000,000	500,000,000
Total SPG010 SPOT										0.00	500,000,000	500,000,000
Total For SPG010										0.00	500,000,000	500,000,000
SPG01: On 12/07/2025 Spot Bond					0.00000	100.56577				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0: On 12/07/2023 Spot Bond					0.00000	100.55043				0.00	0	
Total SPGC03 SPOT										0.00	0	

Contract 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 SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.07871				0.00	400,000,000	200,000,000
Total SSA07 SPOT										0.00	400,000,000	200,000,000
Total For SSA07										0.00	400,000,000	200,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	101.02655				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	161.45157				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.03000	109.44012	8.03000	109.41644				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.50000	89.22676	9.50000	89.20389				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.51328				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.57605				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.95500	103.66508	8.95500	103.64013				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.40500	115.81225	5.40500	115.78356				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.93772				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.18217				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.11248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			4.73000	4.73000	4.73000	326.36398				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	163.29646				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.60500	5.60500	5.60500	113.07102				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	114.93873				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			5.01700	5.01700	5.01700	210.96465				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.73968				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.71869				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.32047				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.30033				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	113.42421				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.96418				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 19/06/2023 Spot Bond					0.00000	101.21428				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.58454				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.76735				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.44639				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.55500	5.55500	5.55500	227.56466				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.30286				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.63222				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	101.53414				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.25000	89.12460	10.25000	89.10000				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.31539				0.00	0	
Total SSN102 SPOT										0.00	0	

Contract 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 SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.99700	211.21136	4.99700	211.16146				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.73500	224.12149	5.73500	224.06417				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.90716				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.94904				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	101.26847				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.47089				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.49744				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.26902				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.66060				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	101.55503				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.33681				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	102.69355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17:On 28/02/2027 Spot Bond					0.00000	109.15793				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17:On 31/03/2046 Spot Bond			4.76930	111.35084	4.76930	111.32523				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17:On 31/12/2050 Spot Bond			4.76500	45.79530	4.76500	111.55007				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17:On 28/09/2027 Spot Bond					0.00000	101.13885				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN17:On 16/02/2023 Spot Bond					0.00000	101.63908				0.00	0	
Total SSN179 SPOT										0.00	0	
Total For SSN179										0.00	0	
SSN18:On 09/06/2024 Spot Bond					0.00000	101.28956				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18:On 14/03/2023 Spot Bond					0.00000	101.19365				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18:On 20/03/2023 Spot Bond					0.00000	101.06954				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18:On 18/02/2024 Spot Bond					0.00000	100.43340				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	
SST20:On 08/12/2026 Spot Bond					0.00000	102.01251				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST202 On 31/08/2027 Spot Bond					0.00000	101.71189				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.71826				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.37206				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.54500	104.25143	8.54500	104.22746				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.71482				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.70183				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.63849				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.73414				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.68102				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.39503				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.68102				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.67500	104.77597	6.67500	104.75728				0.00	0	
Total T17A31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.18500	104.99872	7.18500	104.97858				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.57565				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.62540				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.69161				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.65393				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			8.75500	106.51064	8.75500	104.35752				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.69969				0.00	200,000,000	100,000,000
Total TC001 SPOT										0.00	200,000,000	100,000,000
Total For TC001										0.00	200,000,000	100,000,000
TC002 On 15/02/2027 Spot Bond					0.00000	99.74230				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.87429				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.61451				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	99.92202				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	101.31090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.86091				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.50662				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.35513				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.38412				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.77742				0.00	0	8,500,000,0€
Total TFS167 SPOT										0.00	0	8,500,000,0€
Total For TFS167										0.00	0	8,500,000,0€
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.52332				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.39827				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.28132				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.60085				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.71096				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.14175				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS174 On 30/01/2028 Spot Bond					0.00000	100.14564				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.68124				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			7.95500	104.67655	7.95500	104.65436				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.69176				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.68545				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.22500	103.43915	5.22500	103.42466				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.73171				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.94921				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.81161				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.79689				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.89780				0.00	0	
Total TH16C2 SPOT										0.00	0	

Contract 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 TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.87047				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.24875				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.42728				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.32227				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.77558				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.74406				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.73356				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.85121				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.80289				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.79659				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.23758				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.15991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.11162				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.56560				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.73364				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.50770				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.88074				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.79723				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.09081				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.98824				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.56351				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.54510				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.15500	104.70527	9.15500	104.67939				0.00	0	549,80
Total TL25 SPOT										0.00	0	549,80
Total For TL25										0.00	0	549,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	103.48594			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.48555			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.52500	104.17019	8.52500	104.14630			0.00	0	10,000,00
Total TL28 SPOT									0.00	0	10,000,00
Total For TL28									0.00	0	10,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.76823			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.07270			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.03876			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.32944			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.60500	103.58073	9.60500	103.55389			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	62.12854	100.00000	61.98952			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.20500	105.08683	9.20500	105.06113		1,070,517,567,000.00		116,297,400	2,447,207,60
Total TN25 SPOT								1,070,517,567,000.00		116,297,400	2,447,207,60
Total For TN25								1,070,517,567,000.00		116,297,400	2,447,207,60
TN25/R On 19/08/2025 Spot Bond			100.00000	25.48480	100.00000	25.42870			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.55500	95.98598	10.55500	95.95872		95,658,731,120,500.00		9,062,883,100	24,247,803,40
Total TN27 SPOT								15,658,731,120,500.00		9,062,883,100	24,247,803,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TN27										15,658,731,120,500.00	9,062,883,100	24,247,803,40
TN27/R On 14/11/2027 Spot Bond			100.00000	12.67793	100.00000	12.64956				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.51500	98.88617	10.51500	98.85864				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.14500	100.19078	11.14500	100.16093				645,603,102,000.00	57,927,600	26,134,684,00
Total TN30 SPOT										645,603,102,000.00	57,927,600	26,134,684,00
Total For TN30										645,603,102,000.00	57,927,600	26,134,684,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.59198	8.00000	117.56664				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.04200	95.84121	12.04200	95.81076				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.34000	92.20607	12.34000	92.17574				247,564,190,286,000.00	20,061,927,900	11,559,030,00
Total TN40 SPOT										17,564,190,286,000.00	20,061,927,900	11,559,030,00
Total For TN40										17,564,190,286,000.00	20,061,927,900	11,559,030,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.54205	10.75000	103.51227				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	99.90014				0.00	5,400,000,000	5,700,000,00
Total TNF25 SPOT										0.00	5,400,000,000	5,700,000,00
Total For TNF25										0.00	5,400,000,000	5,700,000,00
TNF27 On 07/02/2027 Spot Bond					0.00000	99.97271				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.96000	103.33052	5.96000	104.14448				0.00	0	20,000,00
Total TNI33 SPOT										0.00	0	20,000,00
Total For TNI33										0.00	0	20,000,00
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.29802				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.12543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.13959				0.00	0	198,500,00
Total TR5A21 SPOT										0.00	0	198,500,00
Total For TR5A21										0.00	0	198,500,00
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.15909				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.07500	102.58906	7.07500	102.56946				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.57386				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.95500	103.23770	8.95500	103.21286				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.57386				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.08500	103.34120	8.08500	103.31871				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.43406				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.99638				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.23187				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.19289				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	101.44603				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.44603				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	99.98061				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	99.86343				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	99.36459				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.55549				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.18954				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.63801				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	101.41942				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	101.50126				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.32447				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.10936				0.00	0	
Total TWC431 SPOT										0.00	0	

Contract 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 TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.60332				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	99.85355				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.43150				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.52299				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.26940				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.37500	107.11208	10.37500	107.08217				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.84089				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.93280				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.87495				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.02247				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0' On 15/05/2024 Spot Bond					0.00000	101.28934				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.43717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			9.91500	9.91500	9.91500	102.39289				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.05651				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.11098				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.35149				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.39687				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.62162				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.52133				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.96150				0.00	0	100,000,00
Total VKE14 SPOT										0.00	0	100,000,00
Total For VKE14										0.00	0	100,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	99.81394				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.52652				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.70592				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	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
VKE19 On 27/08/2025 Spot Bond					0.00000	101.79654			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.67576			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.08977			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.25e+017	700,813,430,200	141,278,202,100
Total for SPOT :									2.25e+017	700,813,430,200	141,278,202,100
Total Futures									2.25e+017	700,814,008,414	141,279,487,050
Total Options									3 881 870.00	2,888	102,400
Grand Total:									2.25e+017	700,814,011,302	141,279,589,550